



# Interest Rates Daily MTM Report

Daily summary for: 27/01/2011

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			7.78100	7.76200		4.25	624,560,059.14	4,911	6,762
R157	On	05/05/2011	Bond Future			7.92300	7.90300		4.50	24,441,262.00	200	905
R157	On	04/08/2011	Bond Future			8.08500	8.06300		4.25	0.00	0	0
R157	On	03/11/2011	Bond Future			8.25600	8.23300			578,360,661.97	4,861	3,694
<b>Total R157 Future</b>										<b>1,227,361,983.11</b>	<b>9,972</b>	<b>11,361</b>
R157	On	03/02/2011	Bond Future	7.90	Call		704.00000	625,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		110.00000	113,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		877.00000	795,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		69.00000	69,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		548.00000	474,000	4.32	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		169.00000	177,000	4.32	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		861.00000	821,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,486.00000	1,528,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		951.00000	909,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,371.00000	1,411,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		776.00000	739,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,606.00000	1,651,000	4.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future	7.65	Call		697.00000	663,000	4.47	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,733.00000	1,780,000	4.47	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		639.00000	612,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,819.00000	2,876,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		699.00000	670,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,683.00000	2,738,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		583.00000	558,000	4.10	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,959.00000	3,018,000	4.10	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		0.00000	0,000		0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		0.00000	22,000		0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		0.00000	158,000		0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		0.00000	0,000		0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		0.00000	0,000		0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		0.00000	201,000		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>1,227,361,983.11</b>	<b>9,972</b>	<b>11,361</b>
R186	On	03/02/2011	Bond Future			8.60600	8.62000		11.50	1,238,524,068.60	10,530	25,653
R186	On	05/05/2011	Bond Future			8.69100	8.70600		11.75	0.00	0	7,485
R186	On	04/08/2011	Bond Future			8.78100	8.79600		12.25	0.00	0	0
R186	On	03/11/2011	Bond Future			8.86800	8.84600			1,236,666,366.00	10,530	10,459
<b>Total R186 Future</b>										<b>2,475,190,434.60</b>	<b>21,060</b>	<b>43,597</b>
R186	On	03/02/2011	Bond Future	9.00	Call		3,585.00000	3,704,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		34.00000	19,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		4,025.00000	4,150,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		19.00000	10,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,150.00000	3,262,000	11.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/02/2011	Bond Future	8.95	Put		57.00000	35,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		8,773.00000	8,639,000	10.86	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		0.00000	0,000	10.86	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		3,114.00000	3,176,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,702.00000	2,624,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		3,368.00000	3,432,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,491.00000	2,414,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		2,871.00000	2,929,000	11.71	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,927.00000	2,844,000	11.71	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		7,531.00000	7,406,000	11.12	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		621.00000	637,000	11.12	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		1,945.00000	1,980,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		7,133.00000	7,029,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		2,103.00000	2,140,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		6,801.00000	6,700,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		1,793.00000	1,826,000	11.77	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		7,473.00000	7,368,000	11.77	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		0.00000	1,184,000		0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		0.00000	1,628,000		0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		0.00000	738,000		0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		0.00000	0,000		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>2,475,190,434.60</b>	<b>21,060</b>	<b>52,097</b>

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			7.61500	7.59100		3.75	0.00	0	489
R201	On	05/05/2011	Bond Future			7.76100	7.73500		3.75	0.00	0	0
R201	On	04/08/2011	Bond Future			7.93100	7.90200		3.75	0.00	0	0
R201	On	03/11/2011	Bond Future			8.11000	8.08000			0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>489</b>
R201	On	03/02/2011	Bond Future	8.00	Call		1,372.00000	1,291,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		3.00000	3,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,536.00000	1,455,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		1.00000	1,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,209.00000	1,127,000	3.94	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		6.00000	5,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		867.00000	821,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		820.00000	856,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		952.00000	904,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		747.00000	781,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		787.00000	743,000	3.80	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		898.00000	936,000	3.80	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		382.00000	360,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		2,328.00000	2,391,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		422.00000	398,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		2,217.00000	2,279,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		346.00000	325,000	3.61	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		2,443.00000	2,508,000	3.61	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		0.00000	302,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		0.00000	164,000		0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		0.00000	439,000		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>489</b>
R202	On	03/02/2011	Bond Future			0.45800	0.45700			0.00	0	3,608
R202	On	05/05/2011	Bond Future			0.38200	0.38100			0.00	0	6,500
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>10,108</b>
R202	On	03/02/2011	Bond Future	3.05	Call		58,267.00000	58,238,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.10	Call		59,114.00000	59,085,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.00	Call		57,412.00000	57,383,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.05	Call		41,132.00000	41,103,000		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		42,160.00000	42,131,000		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		40,093.00000	40,064,000		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>10,108</b>
R203	On	03/02/2011	Bond Future			8.25900	8.25500		6.50	148,604,378.80	1,439	1,402
R203	On	05/05/2011	Bond Future			8.38200	8.37700		7.00	51,908,490.60	516	516
R203	On	04/08/2011	Bond Future			8.51500	8.51000		6.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future			8.65300	8.62500			143,015,576.21	1,439	1,404
<b>Total R203 Future</b>										<b>343,528,445.61</b>	<b>3,394</b>	<b>3,322</b>
R203	On	03/02/2011	Bond Future	8.50	Call		1,273.00000	1,243,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		55.00000	45,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,497.00000	1,470,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		33.00000	26,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,060.00000	1,027,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		89.00000	76,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		1,332.00000	1,340,000	6.39	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		44.00000	32,000	6.39	0.00	0	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		1,158.00000	1,140,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,774.00000	1,780,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		1,269.00000	1,250,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,642.00000	1,647,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		1,052.00000	1,035,000	6.87	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,912.00000	1,919,000	6.87	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		968.00000	956,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,374.00000	3,385,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,049.00000	1,036,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,216.00000	3,226,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		892.00000	881,000	6.50	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,538.00000	3,550,000	6.50	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		0.00000	0,000		0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		0.00000	687,000		0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	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
R203	On	03/11/2011	Bond Future	8.55	Put		0.00000	462,000		0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		0.00000	0,000		0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		0.00000	912,000		0.00	0	0
<b>Total R203 Option</b>										<b>0.00</b>	<b>0</b>	<b>1,000</b>
<b>Total For R203</b>										<b>343,528,445.61</b>	<b>3,394</b>	<b>4,322</b>
R204	On	03/02/2011	Bond Future			8.41800	8.41300		7.75	187,908,044.80	1,904	1,914
R204	On	05/05/2011	Bond Future			8.53400	8.52900		8.00	0.00	0	100
R204	On	04/08/2011	Bond Future			8.65900	8.65400		8.25	0.00	0	0
R204	On	03/11/2011	Bond Future			8.78400	8.76200			188,419,535.36	1,904	1,867
<b>Total R204 Future</b>										<b>376,327,580.16</b>	<b>3,808</b>	<b>3,881</b>
R204	On	03/02/2011	Bond Future	8.50	Call		734.00000	689,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		249.00000	232,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		931.00000	887,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		169.00000	153,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		561.00000	516,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		355.00000	337,000	7.72	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		1,588.00000	1,567,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,745.00000	1,751,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,726.00000	1,704,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,612.00000	1,617,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		1,457.00000	1,436,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,886.00000	1,892,000	7.97	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		910.00000	898,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,419.00000	4,433,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		989.00000	977,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,224.00000	4,238,000	7.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/08/2011	Bond Future	7.95	Call		835.00000	824,000	7.81	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		4,618.00000	4,634,000	7.81	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		0.00000	173,000		0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		0.00000	81,000		0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		0.00000	428,000		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>376,327,580.16</b>	<b>3,808</b>	<b>3,881</b>
R206	On	03/02/2011	Bond Future			7.30600	7.29200		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			7.46300	7.44800		3.00	0.00	0	0
R206	On	04/08/2011	Bond Future			7.65700	7.63900		2.75	0.00	0	0
R206	On	03/11/2011	Bond Future			7.86000	7.83400			0.00	0	0
<b>Total R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R206	On	03/02/2011	Bond Future	8.00	Call		1,826.00000	1,790,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		0.00000	0,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,953.00000	1,917,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		0.00000	0,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		1,698.00000	1,662,000	3.19	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		0.00000	0,000	3.19	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		713.00000	691,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		589.00000	602,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		780.00000	756,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		536.00000	548,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		651.00000	630,000	3.05	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	05/05/2011	Bond Future	7.45	Put		646.00000	661,000	3.05	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		286.00000	275,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,689.00000	1,717,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		314.00000	302,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,606.00000	1,634,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		258.00000	248,000	2.74	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,772.00000	1,801,000	2.74	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		0.00000	0,000		0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		0.00000	216,000		0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		0.00000	0,000		0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		0.00000	118,000		0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		0.00000	0,000		0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		0.00000	315,000		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	03/02/2011	Bond Future			8.51300	8.51200		8.75	55,608,372.00	600	800
R207	On	05/05/2011	Bond Future			8.62200	8.62100		9.00	26,795,392.20	285	285
R207	On	04/08/2011	Bond Future			8.73900	8.73900		9.25	0.00	0	0
R207	On	03/11/2011	Bond Future			8.85100	8.82300			55,849,086.00	600	600
<b>Total R207 Future</b>										<b>138,252,850.20</b>	<b>1,485</b>	<b>1,685</b>
R207	On	03/02/2011	Bond Future	8.75	Call		1,458.00000	1,437,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		77.00000	62,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		1,715.00000	1,698,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		47.00000	36,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,214.00000	1,189,000	8.87	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		121.00000	102,000	8.87	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	Call		1,439.00000	1,428,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,133.00000	2,127,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		1,572.00000	1,560,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,978.00000	1,972,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		1,314.00000	1,302,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,296.00000	2,290,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		1,263.00000	1,257,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		4,027.00000	4,021,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,362.00000	1,357,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,839.00000	3,834,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		1,168.00000	1,163,000	8.91	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		4,221.00000	4,216,000	8.91	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		0.00000	547,000		0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		0.00000	276,000		0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		0.00000	820,000		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>138,252,850.20</b>	<b>1,485</b>	<b>1,685</b>
R208	On	03/02/2011	Bond Future			8.52700	8.53600		9.50	509,762,176.00	5,632	5,598
R208	On	05/05/2011	Bond Future			8.62400	8.63400		10.00	7,958,046.60	90	190
R208	On	04/08/2011	Bond Future			8.72700	8.73700		10.00	0.00	0	0
R208	On	03/11/2011	Bond Future			8.82900	8.81300			493,467,842.56	5,632	5,584
<b>Total R208 Future</b>										<b>1,011,188,065.16</b>	<b>11,354</b>	<b>11,372</b>
R208	On	03/02/2011	Bond Future	8.75	Call		1,411.00000	1,440,000	9.67	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	8.75	Put		104.00000	77,000	9.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		1,674.00000	1,711,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		65.00000	46,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,163.00000	1,184,000	9.64	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		159.00000	124,000	9.64	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		1,466.00000	1,484,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,279.00000	2,236,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		1,604.00000	1,623,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,112.00000	2,071,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		1,336.00000	1,352,000	9.97	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,454.00000	2,410,000	9.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		1,331.00000	1,345,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		4,260.00000	4,215,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,437.00000	1,452,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		4,059.00000	4,015,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		1,230.00000	1,243,000	9.61	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		4,466.00000	4,420,000	9.61	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		0.00000	456,000		0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		0.00000	167,000		0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		0.00000	747,000		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>1,011,188,065.16</b>	<b>11,354</b>	<b>11,372</b>

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			8.55500	8.56800		15.25	127,051,538.46	1,617	20,900
R209	On	05/05/2011	Bond Future			8.61700	8.63000		16.25	0.00	0	200
R209	On	04/08/2011	Bond Future			8.68200	8.69500		16.00	0.00	0	0
R209	On	03/11/2011	Bond Future			8.74400	8.71800			122,356,045.35	1,617	1,089
<b>Total R209 Future</b>										<b>249,407,583.81</b>	<b>3,234</b>	<b>22,189</b>
R209	On	03/02/2011	Bond Future	9.00	Call		3,463.00000	3,562,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		19.00000	11,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,836.00000	3,939,000	15.85	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		10.00000	6,000	15.85	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		3,090.00000	3,185,000	15.75	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		32.00000	19,000	15.75	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		2,050.00000	2,085,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		3,124.00000	3,053,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		2,238.00000	2,276,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,896.00000	2,828,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		1,870.00000	1,903,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,364.00000	3,291,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		2,796.00000	2,834,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,396.00000	4,329,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		2,982.00000	3,022,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,167.00000	4,102,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		2,616.00000	2,653,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,635.00000	4,567,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		10,713.00000	10,800,000	17.50	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		622.00000	604,000	17.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future	8.75	Call		0.00000	48,000		0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		0.00000	445,000		0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		0.00000	353,000		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>249,407,583.81</b>	<b>3,234</b>	<b>22,189</b>
R210	On	03/02/2011	Bond Future			1.02400	1.02300			0.00	0	2
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>2</b>
R210	On	03/02/2011	Bond Future	3.10	Call		31,346.00000	31,328,000		0.00	0	0
R210	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R210	On	03/02/2011	Bond Future	3.15	Call		31,978.00000	31,960,000		0.00	0	0
R210	On	03/02/2011	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0
R210	On	03/02/2011	Bond Future	3.05	Call		30,709.00000	30,691,000		0.00	0	0
R210	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
<b>Total R210 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	<b>2</b>
R211	On	03/02/2011	Bond Future			1.78800	1.82500			0.00	0	589
<b>Total R211 Future</b>										<b>0.00</b>	<b>0</b>	<b>589</b>
R211	On	03/02/2011	Bond Future	2.50	Call		3,806.00000	4,020,000		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		4,082.00000	4,295,000		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		3,530.00000	3,743,000		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>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R211</b>										<b>0.00</b>	<b>0</b>	<b>589</b>
R212	On	03/02/2011	Bond Future			2.52100	2.52000			0.00	0	2,518
R212	On	05/05/2011	Bond Future			2.43400	2.43300			0.00	0	1,345
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>3,863</b>
R212	On	03/02/2011	Bond Future	3.00	Call		4,518.00000	4,508,000		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		4,975.00000	4,965,000		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		4,058.00000	4,048,000		0.00	0	0
R212	On	03/02/2011	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.25	Call		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.25	Put		1,765.00000	1,774,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.30	Call		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.30	Put		1,279.00000	1,289,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.20	Call		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.20	Put		2,253.00000	2,262,000		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>3,863</b>
R213	On	03/02/2011	Bond Future			8.62600	8.64400			0.00	0	0
R213	On	05/05/2011	Bond Future			8.69500	8.71300			0.00	0	0
R213	On	04/08/2011	Bond Future			8.76700	8.78700			0.00	0	0
R213	On	03/11/2011	Bond Future			8.84000	8.81300			0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213	On	03/02/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R213	On	03/02/2011	Bond Future	8.00	Put		5,628.00000	5,478,000		0.00	0	0
R213	On	03/02/2011	Bond Future	8.05	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
R213	On	03/02/2011	Bond Future	8.05	Put	5,171.00000	5,021,000		0.00	0	0
R213	On	03/02/2011	Bond Future	7.95	Call	0.00000	0,000		0.00	0	0
R213	On	03/02/2011	Bond Future	7.95	Put	6,088.00000	5,938,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.00	Call	0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.00	Put	6,175.00000	6,027,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.05	Call	0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.05	Put	5,720.00000	5,572,000		0.00	0	0
R213	On	05/05/2011	Bond Future	7.95	Call	0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	7.95	Put	6,633.00000	6,485,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.00	Call	0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.00	Put	6,750.00000	6,588,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Call	0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Put	6,297.00000	6,135,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Call	0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Put	7,206.00000	7,044,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Call	0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Put	0.00000	725,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	Call	0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	Put	0.00000	321,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Call	0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Put	0.00000	1,131,000		0.00	0	0
<b>Total R213 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Bond</b>									<b>5,821,256,942.65</b>	<b>54,307</b>	<b>121,958</b>
GOVI	On	03/02/2011	GOVI			339.56700	339.68600		152,805,150.00	45	166
GOVI	On	05/05/2011	GOVI			344.47500	344.59600		155,013,750.00	45	45

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total GOVI Future</b>							<b>307,818,900.00</b>	<b>90</b>	<b>211</b>
GOVI On 03/02/2011 GOVI	343.00	Call		0.00000	0,000		0.00	0	0
GOVI On 03/02/2011 GOVI	343.00	Put		33,140.00000	34,330,000		0.00	0	0
GOVI On 03/02/2011 GOVI	343.01	Call		0.00000	0,000		0.00	0	0
GOVI On 03/02/2011 GOVI	343.01	Put		33,240.00000	34,430,000		0.00	0	0
GOVI On 03/02/2011 GOVI	342.99	Call		0.00000	0,000		0.00	0	0
GOVI On 03/02/2011 GOVI	342.99	Put		33,040.00000	34,230,000		0.00	0	0
GOVI On 05/05/2011 GOVI	349.00	Call		0.00000	0,000		0.00	0	0
GOVI On 05/05/2011 GOVI	349.00	Put		44,040.00000	45,250,000		0.00	0	0
GOVI On 05/05/2011 GOVI	349.01	Call		0.00000	0,000		0.00	0	0
GOVI On 05/05/2011 GOVI	349.01	Put		44,140.00000	45,350,000		0.00	0	0
GOVI On 05/05/2011 GOVI	348.99	Call		0.00000	0,000		0.00	0	0
GOVI On 05/05/2011 GOVI	348.99	Put		43,940.00000	45,150,000		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>307,818,900.00</b>	<b>90</b>	<b>211</b>
<b>Total for GOVI</b>							<b>307,818,900.00</b>	<b>90</b>	<b>211</b>
AL7T On 03/02/2011 Index Future			366.90700	367.04200			0.00	0	30
AL7T On 05/05/2011 Index Future			372.21100	372.65500			0.00	0	0
AL7T On 04/08/2011 Index Future			377.57100	378.02100			0.00	0	0
<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 03/02/2011 Index Future			338.76500	338.85600			721,569,450.00	213	897
ALBI On 05/05/2011 Index Future			343.66200	343.75400			632,338,080.00	184	216
ALBI On 04/08/2011 Index Future			348.61100	349.03500			0.00	0	0
<b>Total ALBI Future</b>							<b>1,353,907,530.00</b>	<b>397</b>	<b>1,113</b>
<b>Total For ALBI</b>							<b>1,353,907,530.00</b>	<b>397</b>	<b>1,113</b>
CRD1 On 03/02/2011 Index Future			151.92100	152.00400			0.00	0	2



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1 On 05/05/2011 Index Future			154.00200	154.08600			0.00	0	0
CRD1 On 04/08/2011 Index Future			156.10600	156.19100			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			147.64900	147.67700			0.00	0	9
IGOV On 05/05/2011 Index Future			149.78400	149.81100			0.00	0	0
IGOV On 04/08/2011 Index Future			151.94100	151.96800			0.00	0	0
<b>Total IGOV Future</b>							<b>0.00</b>	<b>0</b>	<b>9</b>
<b>Total For IGOV</b>							<b>0.00</b>	<b>0</b>	<b>9</b>
ILBI On 03/02/2011 Index Future			399.54600	399.47400			0.00	0	17
ILBI On 05/05/2011 Index Future			405.06800	404.99500			0.00	0	336
<b>Total ILBI Future</b>							<b>0.00</b>	<b>0</b>	<b>353</b>
<b>Total For ILBI</b>							<b>0.00</b>	<b>0</b>	<b>353</b>
OTH1 On 03/02/2011 Index Future			334.07800	334.02700			0.00	0	3
OTH1 On 05/05/2011 Index Future			338.90700	338.85500			0.00	0	0
OTH1 On 04/08/2011 Index Future			343.78800	344.28300			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 03/02/2011 Index Future			335.64800	335.98700			0.00	0	100
TRT1 On 05/05/2011 Index Future			340.24500	340.58800			0.00	0	0
TRT1 On 04/08/2011 Index Future			344.89300	345.24000			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>1,353,907,530.00</b>	<b>397</b>	<b>1,610</b>
JIBAR On 16/02/2011 Jibar Future			5.60900	5.59700			0.00	0	5,000
JIBAR On 16/03/2011 Jibar Future			5.64200	5.62200			0.00	0	5,790
JIBAR On 20/04/2011 Jibar Future			5.68000	5.64600			0.00	0	2
JIBAR On 18/05/2011 Jibar Future			5.69700	5.66600			0.00	0	2,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 15/06/2011 Jibar Future			5.72500	5.70200			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.79500	5.76900			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			5.98800	5.93200			0.00	0	15,890
JIBAR On 21/12/2011 Jibar Future			6.42900	6.36700			0.00	0	5,290
JIBAR On 20/03/2012 Jibar Future			6.82300	6.77000			0.00	0	290
JIBAR On 20/06/2012 Jibar Future			7.23600	7.17400			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.67500	7.57500			0.00	500	44,510
JIBAR On 19/12/2012 Jibar Future			7.93000	7.88000			0.00	0	390
<b>Total Jibar Future</b>							<b>0.00</b>	<b>500</b>	<b>85,942</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>500</b>	<b>85,942</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>500</b>	<b>85,942</b>
<b>Total for Derivatives :</b>							<b>7,482,983,372.65</b>	<b>55,294</b>	<b>209,721</b>
R155 On 31/08/2011 Spot Bond			6.34000	6.31500			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			7.77000	7.74500			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			8.60000	8.61000			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			7.60500	7.57500			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			2.73000	2.73000			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			8.25000	8.24000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R203 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R204 On 21/12/2018 Spot Bond			8.41000	8.40000			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			7.29500	7.27500			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			8.50500	8.50000			0.00	0	0
<b>Total R207 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R208 On 31/03/2021 Spot Bond			8.52000	8.52500			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			8.55000	8.56000			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			2.71000	2.71000			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>
R213 On 28/02/2031 Spot Bond			8.00000	8.00000			0.00	0	0
<b>Total R213 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</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>7,482,983,372.65</b>	<b>55,294</b>	<b>200,221</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>9,500</b>
<b>Grand Total:</b>							<b>7,482,983,372.65</b>	<b>55,294</b>	<b>209,721</b>