



# Interest Rates Daily MTM Report

Daily summary for: 28/01/2011

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			7.86000	7.78100		4.25	0.00	0	6,762
R157	On	05/05/2011	Bond Future			8.00800	7.92300		4.50	0.00	0	905
R157	On	04/08/2011	Bond Future			8.17600	8.08500		4.25	0.00	0	0
R157	On	03/11/2011	Bond Future			8.35500	8.25600			0.00	0	3,694
<b>Total R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>11,361</b>
R157	On	03/02/2011	Bond Future	7.90	Call		625.00000	375,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		113.00000	203,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		795.00000	515,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		69.00000	129,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		474.00000	259,000	4.32	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		177.00000	302,000	4.32	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		821.00000	684,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,528.00000	1,736,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		909.00000	762,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,411.00000	1,609,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		739.00000	611,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,651.00000	1,868,000	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		663.00000	544,000	4.47	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,780.00000	2,007,000	4.47	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		612.00000	519,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,876.00000	3,130,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		670.00000	570,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,738.00000	2,986,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		558.00000	471,000	4.10	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		3,018.00000	3,278,000	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		22.00000	376,000		0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		158.00000	0,000		0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		0.00000	197,000		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		201.00000	555,000		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>0.00</b>	<b>0</b>	<b>11,361</b>
R186	On	03/02/2011	Bond Future			8.70100	8.60600		11.50	0.00	0	25,653
R186	On	05/05/2011	Bond Future			8.78900	8.69100		11.75	88,803,255.00	750	8,235
R186	On	04/08/2011	Bond Future			8.88200	8.78100		12.25	0.00	0	0
R186	On	03/11/2011	Bond Future			8.97200	8.86800			0.00	0	10,459
<b>Total R186 Future</b>										<b>88,803,255.00</b>	<b>750</b>	<b>44,347</b>
R186	On	03/02/2011	Bond Future	9.00	Call		3,704.00000	2,823,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		19.00000	43,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		4,150.00000	3,258,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		10.00000	23,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,262.00000	2,399,000	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		35.00000	77,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		8,639.00000	9,544,000	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		3,176.00000	2,687,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,624.00000	3,050,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		3,432.00000	2,921,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,414.00000	2,819,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		2,929.00000	2,464,000	11.71	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,844.00000	3,295,000	11.71	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		7,406.00000	8,168,000	11.12	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		637.00000	483,000	11.12	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		1,980.00000	1,687,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		7,029.00000	7,662,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		2,140.00000	1,832,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		6,700.00000	7,317,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		1,826.00000	1,551,000	11.77	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		7,368.00000	8,018,000	11.77	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		1,184.00000	250,000		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		1,628.00000	694,000		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		738.00000	0,000		0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		0.00000	197,000		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>88,803,255.00</b>	<b>750</b>	<b>52,847</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			7.69400	7.61500		3.75	0.00	0	489
R201	On	05/05/2011	Bond Future			7.84600	7.76100		3.75	0.00	0	0
R201	On	04/08/2011	Bond Future			8.02400	7.93100		3.75	0.00	0	0
R201	On	03/11/2011	Bond Future			8.21200	8.11000			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		1,291.00000	1,028,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		3.00000	6,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,455.00000	1,190,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		1.00000	2,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,127.00000	868,000	3.94	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		5.00000	12,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		821.00000	690,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		856.00000	993,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		904.00000	765,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		781.00000	910,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		743.00000	621,000	3.80	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		936.00000	1,082,000	3.80	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		360.00000	299,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		2,391.00000	2,604,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		398.00000	332,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		2,279.00000	2,486,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		325.00000	268,000	3.61	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		2,508.00000	2,724,000	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		302.00000	580,000		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		164.00000	443,000		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		439.00000	718,000		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			0.46700	0.45800			0.00	0	3,608
R202	On	05/05/2011	Bond Future			0.39100	0.38200			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		58,238.00000	57,977,000		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		59,085.00000	58,824,000		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		57,383.00000	57,121,000		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		41,103.00000	40,841,000		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		42,131.00000	41,869,000		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		40,064.00000	39,802,000		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			8.34800	8.25900		6.50	0.00	0	1,402
R203	On	05/05/2011	Bond Future			8.47600	8.38200		7.00	0.00	0	516
R203	On	04/08/2011	Bond Future			8.61400	8.51500		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			8.75700	8.65300			0.00	0	1,404
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>3,322</b>
R203	On	03/02/2011	Bond Future	8.50	Call		1,243.00000	846,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		45.00000	92,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,470.00000	1,054,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		26.00000	54,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,027.00000	656,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		76.00000	150,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		1,340.00000	1,758,000	6.39	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		32.00000	6,000	6.39	0.00	0	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		1,140.00000	946,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,780.00000	2,039,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		1,250.00000	1,045,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,647.00000	1,895,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		1,035.00000	854,000	6.87	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,919.00000	2,190,000	6.87	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		956.00000	815,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,385.00000	3,703,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,036.00000	886,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,226.00000	3,535,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		881.00000	747,000	6.50	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,550.00000	3,875,000	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		687.00000	1,150,000		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		462.00000	925,000		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		912.00000	1,375,000		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>0.00</b>	<b>0</b>	<b>4,322</b>
R204	On	03/02/2011	Bond Future			8.48700	8.41800		7.75	0.00	0	1,914
R204	On	05/05/2011	Bond Future			8.60600	8.53400		8.00	0.00	0	100
R204	On	04/08/2011	Bond Future			8.73500	8.65900		8.25	0.00	0	0
R204	On	03/11/2011	Bond Future			8.86300	8.78400			0.00	0	1,867
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>3,881</b>
R204	On	03/02/2011	Bond Future	8.50	Call		689.00000	427,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		232.00000	355,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		887.00000	590,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		153.00000	241,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		516.00000	294,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		337.00000	500,000	7.72	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		1,567.00000	1,375,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,751.00000	1,948,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,704.00000	1,502,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,617.00000	1,804,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		1,436.00000	1,254,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,892.00000	2,099,000	7.97	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		898.00000	789,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,433.00000	4,721,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		977.00000	861,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,238.00000	4,519,000	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		824.00000	722,000	7.81	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		4,634.00000	4,929,000	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		173.00000	573,000		0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		81.00000	0,000		0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		0.00000	319,000		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		428.00000	828,000		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>0.00</b>	<b>0</b>	<b>3,881</b>
R206	On	03/02/2011	Bond Future			7.38000	7.30600		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			7.54500	7.46300		3.00	0.00	0	0
R206	On	04/08/2011	Bond Future			7.74800	7.65700		2.75	0.00	0	0
R206	On	03/11/2011	Bond Future			7.96200	7.86000			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		1,790.00000	1,597,000	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		1,917.00000	1,724,000	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		1,662.00000	1,469,000	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		691.00000	589,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		602.00000	697,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		756.00000	649,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		548.00000	637,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		630.00000	534,000	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		661.00000	761,000	3.05	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		275.00000	229,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,717.00000	1,869,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		302.00000	253,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,634.00000	1,782,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		248.00000	206,000	2.74	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,801.00000	1,957,000	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		216.00000	417,000		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		118.00000	318,000		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		315.00000	515,000		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			8.59700	8.51300		8.75	0.00	0	800
R207	On	05/05/2011	Bond Future			8.70900	8.62200		9.00	0.00	0	285
R207	On	04/08/2011	Bond Future			8.83000	8.73900		9.25	0.00	0	0
R207	On	03/11/2011	Bond Future			8.94600	8.85100			0.00	0	600
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,685</b>
R207	On	03/02/2011	Bond Future	8.75	Call		1,437.00000	1,001,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		62.00000	116,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		1,698.00000	1,241,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		36.00000	69,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,189.00000	782,000	8.87	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		102.00000	185,000	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		1,428.00000	1,210,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,127.00000	2,404,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		1,560.00000	1,329,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,972.00000	2,236,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		1,302.00000	1,097,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,290.00000	2,580,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		1,257.00000	1,092,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		4,021.00000	4,359,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,357.00000	1,182,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,834.00000	4,162,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		1,163.00000	1,006,000	8.91	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		4,216.00000	4,562,000	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		547.00000	1,059,000		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		276.00000	787,000		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		820.00000	1,331,000		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>0.00</b>	<b>0</b>	<b>1,685</b>
R208	On	03/02/2011	Bond Future			8.61100	8.52700		9.50	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.71200	8.62400		10.00	0.00	0	190
R208	On	04/08/2011	Bond Future			8.81800	8.72700		10.00	0.00	0	0
R208	On	03/11/2011	Bond Future			8.92300	8.82900			0.00	0	5,584
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>11,372</b>
R208	On	03/02/2011	Bond Future	8.75	Call		1,440.00000	989,000	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		77.00000	143,000	9.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		1,711.00000	1,235,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		46.00000	87,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,184.00000	766,000	9.64	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		124.00000	223,000	9.64	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		1,484.00000	1,251,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,236.00000	2,532,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		1,623.00000	1,377,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,071.00000	2,354,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		1,352.00000	1,133,000	9.97	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,410.00000	2,720,000	9.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		1,345.00000	1,167,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		4,215.00000	4,571,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,452.00000	1,264,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		4,015.00000	4,361,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		1,243.00000	1,074,000	9.61	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		4,420.00000	4,786,000	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		456.00000	995,000		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		167.00000	706,000		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		747.00000	1,285,000		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>0.00</b>	<b>0</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			8.64900	8.55500		15.25	0.00	0	20,900
R209	On	05/05/2011	Bond Future			8.71400	8.61700		16.25	0.00	0	200
R209	On	04/08/2011	Bond Future			8.78200	8.68200		16.00	0.00	0	0
R209	On	03/11/2011	Bond Future			8.84700	8.74400			0.00	0	1,089
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>22,189</b>
R209	On	03/02/2011	Bond Future	9.00	Call		3,562.00000	2,801,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		11.00000	23,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,939.00000	3,172,000	15.85	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		6.00000	12,000	15.85	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		3,185.00000	2,433,000	15.75	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		19.00000	40,000	15.75	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		2,085.00000	1,733,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		3,053.00000	3,489,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		2,276.00000	1,903,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,828.00000	3,243,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		1,903.00000	1,572,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,291.00000	3,748,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		2,834.00000	2,475,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,329.00000	4,772,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		3,022.00000	2,648,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,102.00000	4,529,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		2,653.00000	2,308,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,567.00000	5,024,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		10,800.00000	10,095,000	17.50	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		604.00000	700,000	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		48.00000	0,000		0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		0.00000	768,000		0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		445.00000	0,000		0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		0.00000	370,000		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		353.00000	1,168,000		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>0.00</b>	<b>0</b>	<b>22,189</b>
R210	On	03/02/2011	Bond Future			1.02400	1.02400			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		31,328.00000	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		31,960.00000	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		30,691.00000	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			1.77800	1.78800			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		4,020.00000	4,078,000		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		4,295.00000	4,353,000		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		3,743.00000	3,801,000		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			2.52200	2.52100			0.00	0	2,518
R212	On	05/05/2011	Bond Future			2.43400	2.43400			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		4,508.00000	4,498,000		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		4,965.00000	4,955,000		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		4,048.00000	4,038,000		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		1,774.00000	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		1,289.00000	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		2,262.00000	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			8.72000	8.62600			0.00	0	0
R213	On	05/05/2011	Bond Future			8.79200	8.69500			0.00	0	0
R213	On	04/08/2011	Bond Future			8.86700	8.76700			0.00	0	0
R213	On	03/11/2011	Bond Future			8.94300	8.84000			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		5,478.00000	6,256,000		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	5,021.00000	5,800,000		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	5,938.00000	6,717,000		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	6,027.00000	6,819,000		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	5,572.00000	6,365,000		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	6,485.00000	7,278,000		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	6,588.00000	7,393,000		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	6,135.00000	6,940,000		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	7,044.00000	7,849,000		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	725.00000	1,542,000		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	321.00000	1,139,000		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	1,131.00000	1,949,000		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>88,803,255.00</b>	<b>750</b>	<b>122,708</b>
GOVI	On	03/02/2011	GOVI			337.89100	339.56700		327,754,270.00	97	166
GOVI	On	05/05/2011	GOVI			342.77500	344.47500		476,457,250.00	139	139

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total GOVI Future</b>										<b>804,211,520.00</b>	<b>236</b>	<b>305</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		34,330.00000	51,090,000		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		34,430.00000	51,190,000		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		34,230.00000	50,990,000		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		45,250.00000	62,250,000		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		45,350.00000	62,350,000		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		45,150.00000	62,150,000		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>804,211,520.00</b>	<b>236</b>	<b>305</b>
<b>Total for GOVI</b>										<b>804,211,520.00</b>	<b>236</b>	<b>305</b>
AL7T	On	03/02/2011	Index Future			365.08700	366.90700			0.00	0	30
AL7T	On	05/05/2011	Index Future			370.36400	372.21100			0.00	0	0
AL7T	On	04/08/2011	Index Future			375.69800	377.57100			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			337.02200	338.76500			3,899,344,540.00	1,157	299
ALBI	On	05/05/2011	Index Future			341.89400	343.66200			2,147,094,320.00	628	814
ALBI	On	04/08/2011	Index Future			346.81800	348.61100			0.00	0	0
<b>Total ALBI Future</b>										<b>6,046,438,860.00</b>	<b>1,785</b>	<b>1,113</b>
<b>Total For ALBI</b>										<b>6,046,438,860.00</b>	<b>1,785</b>	<b>1,113</b>
CRD1	On	03/02/2011	Index Future			151.49200	151.92100			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			153.56700	154.00200			0.00	0	0
CRD1 On 04/08/2011 Index Future			155.66600	156.10600			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			147.62600	147.64900			0.00	0	9
IGOV On 05/05/2011 Index Future			149.76000	149.78400			0.00	0	0
IGOV On 04/08/2011 Index Future			151.91700	151.94100			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			399.53600	399.54600			0.00	0	17
ILBI On 05/05/2011 Index Future			405.06000	405.06800			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			331.98600	334.07800			0.00	0	3
OTH1 On 05/05/2011 Index Future			336.78500	338.90700			0.00	0	0
OTH1 On 04/08/2011 Index Future			341.63600	343.78800			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			334.19300	335.64800			0.00	0	100
TRT1 On 05/05/2011 Index Future			338.77100	340.24500			0.00	0	0
TRT1 On 04/08/2011 Index Future			343.40000	344.89300			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>6,046,438,860.00</b>	<b>1,785</b>	<b>1,610</b>
JIBAR On 16/02/2011 Jibar Future			5.63900	5.60900			0.00	0	5,000
JIBAR On 16/03/2011 Jibar Future			5.69200	5.64200			0.00	0	5,790
JIBAR On 20/04/2011 Jibar Future			5.73800	5.68000			0.00	0	2
JIBAR On 18/05/2011 Jibar Future			5.77600	5.69700			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			5.81900	5.72500			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.88600	5.79500			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			6.03000	5.98800			0.00	0	15,890
JIBAR On 21/12/2011 Jibar Future			6.49100	6.42900			0.00	0	5,290
JIBAR On 20/03/2012 Jibar Future			6.94000	6.82300			0.00	500	790
JIBAR On 20/06/2012 Jibar Future			7.37700	7.23600			0.00	750	2,890
JIBAR On 19/09/2012 Jibar Future			7.80100	7.67500			0.00	750	44,510
JIBAR On 19/12/2012 Jibar Future			8.14000	7.93000			0.00	0	390
<b>Total Jibar Future</b>							<b>0.00</b>	<b>2,000</b>	<b>86,442</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>2,000</b>	<b>86,442</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>2,000</b>	<b>86,442</b>
<b>Total for Derivatives :</b>							<b>6,939,453,635.00</b>	<b>4,771</b>	<b>211,065</b>
R155 On 31/08/2011 Spot Bond			6.42000	6.34000			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			7.85000	7.77000			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			8.69500	8.60000			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			7.68500	7.60500			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			2.74000	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			8.34000	8.25000			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			8.48000	8.41000			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			7.37000	7.29500			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			8.59000	8.50500			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			8.60500	8.52000			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			8.64500	8.55000			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>6,939,453,635.00</b>	<b>4,771</b>	<b>201,565</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>9,500</b>
<b>Grand Total:</b>							<b>6,939,453,635.00</b>	<b>4,771</b>	<b>211,065</b>