



# Interest Rates Daily MTM Report

Daily summary for: 18/03/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY D On 18/03/2011 Can-Do Future			7.03920	7.07560		8.43	0.00	0	0
<b>Total ANY DAY EXPIRY CAAB \$ Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ANY D On 18/03/2011 Can-Do Future	6.85	Call		226.00000	189,000	8.43	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.85	Put		0.00000	0,000	8.43	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.90	Call		176.00000	139,000	8.43	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.90	Put		0.00000	0,000	8.43	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.80	Call		276.00000	239,000	8.43	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.80	Put		0.00000	0,000	8.43	0.00	0	0
<b>Total ANY DAY EXPIRY CAAB \$ Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANY DAY EXPIRY</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ANY D On 18/03/2011 Can-Do Future			9.95050	10.02660		7.71	0.00	0	0
<b>Total ANY DAY EXPIRY CAAC € Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ANY D On 18/03/2011 Can-Do Future	9.60	Call		427.00000	351,000	7.71	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.60	Put		0.00000	1,000	7.71	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.65	Call		377.00000	301,000	7.71	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.65	Put		0.00000	1,000	7.71	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.55	Call		477.00000	401,000	7.71	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.55	Put		0.00000	1,000	7.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ANY DAY EXPIRY CAAC € Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANY DAY EXPIRY</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Can-Do Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R157	On	05/05/2011	Bond Future			7.94900	7.97100		4.50	0.00	0	2,405
R157	On	04/08/2011	Bond Future			8.11600	8.14000		4.50	0.00	0	0
R157	On	03/11/2011	Bond Future			8.30400	8.33000		4.75	0.00	0	3,694
R157	On	02/02/2012	Bond Future			8.51300	8.54100		4.75	0.00	0	0
<b>Total R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>6,099</b>
R157	On	05/05/2011	Bond Future	7.75	Call		424.00000	447,000	4.44	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,326.00000	1,259,000	4.44	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		496.00000	522,000	4.45	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,193.00000	1,130,000	4.45	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		360.00000	379,000	4.43	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,467.00000	1,396,000	4.43	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		303.00000	320,000	4.42	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,615.00000	1,543,000	4.42	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		458.00000	477,000	4.37	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,932.00000	2,859,000	4.37	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		508.00000	528,000	4.38	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,786.00000	2,715,000	4.38	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		413.00000	430,000	4.36	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		3,083.00000	3,008,000	4.36	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		1,652.00000	1,693,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,938.00000	1,886,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		1,743.00000	1,786,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,850.00000	1,800,000	4.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/11/2011	Bond Future	8.20	Call		1,564.00000	1,604,000	4.74	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		2,030.00000	1,977,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,077.00000	2,121,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		2,214.00000	2,164,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		2,165.00000	2,210,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		2,135.00000	2,087,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		1,992.00000	2,034,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		2,296.00000	2,244,000	4.74	0.00	0	0
<b>Total R157 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157</b>										<b>0.00</b>	<b>0</b>	<b>6,099</b>
R186	On	05/05/2011	Bond Future			9.01300	9.02900		12.25	0.00	0	28,849
R186	On	04/08/2011	Bond Future			9.11600	9.13300		12.75	0.00	0	0
R186	On	03/11/2011	Bond Future			9.21900	9.23700		12.75	0.00	0	12,982
R186	On	02/02/2012	Bond Future			9.32300	9.34100		12.75	0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>41,831</b>
R186	On	05/05/2011	Bond Future	8.75	Call		1,047.00000	1,075,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		3,607.00000	3,491,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		1,200.00000	1,232,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		3,295.00000	3,183,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		909.00000	933,000	12.10	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		3,937.00000	3,817,000	12.10	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		9,943.00000	9,800,000	11.83	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		61.00000	62,000	11.83	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		861.00000	881,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		9,088.00000	8,957,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		951.00000	973,000	12.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future	8.30	Put		8,688.00000	8,560,000	12.38	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		777.00000	796,000	12.33	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		9,496.00000	9,364,000	12.33	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		3,641.00000	3,702,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		5,722.00000	5,627,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		3,836.00000	3,899,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		5,473.00000	5,380,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		3,452.00000	3,510,000	12.58	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		5,980.00000	5,882,000	12.58	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		3,940.00000	3,998,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		6,891.00000	6,796,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		4,126.00000	4,187,000	12.63	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		6,637.00000	6,545,000	12.63	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		3,758.00000	3,815,000	12.56	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		7,151.00000	7,055,000	12.56	0.00	0	0
<b>Total R186 Option</b>										<b>0.00</b>	<b>0</b>	<b>5,500</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>47,331</b>
R201	On	05/05/2011	Bond Future			7.50700	7.53000		4.00	0.00	0	484
R201	On	04/08/2011	Bond Future			7.66000	7.68400		4.00	0.00	0	0
R201	On	03/11/2011	Bond Future			7.82900	7.85600		3.75	0.00	0	0
R201	On	02/02/2012	Bond Future			8.01600	8.04500		4.00	0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>484</b>
R201	On	05/05/2011	Bond Future	7.75	Call		1,043.00000	1,088,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		344.00000	316,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,153.00000	1,200,000	4.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		296.00000	270,000	4.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	05/05/2011	Bond Future	7.70	Call		939.00000	980,000	4.05	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		399.00000	366,000	4.05	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		487.00000	506,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,787.00000	1,735,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		536.00000	557,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,685.00000	1,635,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		441.00000	459,000	3.87	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,892.00000	1,839,000	3.87	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,486.00000	1,525,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		1,089.00000	1,054,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,566.00000	1,606,000	3.83	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		1,032.00000	998,000	3.83	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,408.00000	1,446,000	3.80	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		1,149.00000	1,112,000	3.80	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		1,837.00000	1,877,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		1,317.00000	1,283,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		1,912.00000	1,952,000	4.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		1,265.00000	1,231,000	4.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		1,764.00000	1,802,000	4.05	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		1,370.00000	1,334,000	4.05	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>484</b>
R202	On	05/05/2011	Bond Future			0.29500	0.29500			0.00	0	10,489
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>10,489</b>
R202	On	05/05/2011	Bond Future	2.05	Call		43,661.00000	43,661,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	05/05/2011	Bond Future	2.10	Call		44,689.00000	44,689,000		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		42,622.00000	42,622,000		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>10,489</b>
R203	On	05/05/2011	Bond Future			8.56400	8.59600		7.00	0.00	0	516
R203	On	04/08/2011	Bond Future			8.71000	8.74400		7.00	0.00	0	0
R203	On	03/11/2011	Bond Future			8.86700	8.90300		7.25	0.00	0	1,416
R203	On	02/02/2012	Bond Future			9.03500	9.07300		7.25	0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,932</b>
R203	On	05/05/2011	Bond Future	8.25	Call		391.00000	423,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		2,058.00000	1,937,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		458.00000	495,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,882.00000	1,766,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		331.00000	359,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		2,241.00000	2,117,000	6.89	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		513.00000	543,000	6.79	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,999.00000	3,873,000	6.79	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		568.00000	600,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,815.00000	3,691,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		461.00000	488,000	6.76	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		4,187.00000	4,058,000	6.76	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,464.00000	1,521,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		3,260.00000	3,158,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		1,554.00000	1,614,000	7.17	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		3,125.00000	3,026,000	7.17	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,377.00000	1,432,000	7.12	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		3,398.00000	3,295,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,054.00000	2,120,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		3,430.00000	3,335,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,150.00000	2,218,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		3,311.00000	3,219,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		1,960.00000	2,024,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		3,551.00000	3,454,000	7.12	0.00	0	0
<b>Total R203 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>										<b>0.00</b>	<b>0</b>	<b>1,932</b>
R204	On	05/05/2011	Bond Future			8.74300	8.76500		8.00	0.00	0	100
R204	On	04/08/2011	Bond Future			8.88100	8.90400		8.50	0.00	0	0
R204	On	03/11/2011	Bond Future			9.02400	9.04800		8.50	0.00	0	1,876
R204	On	02/02/2012	Bond Future			9.17200	9.19700		8.50	0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,976</b>
R204	On	05/05/2011	Bond Future	8.50	Call		576.00000	603,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		2,001.00000	1,911,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		666.00000	696,000	7.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,820.00000	1,733,000	7.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		495.00000	519,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		2,192.00000	2,099,000	7.89	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		450.00000	467,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		5,259.00000	5,157,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		499.00000	517,000	8.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		5,034.00000	4,933,000	8.22	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		405.00000	420,000	8.18	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		5,489.00000	5,385,000	8.18	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		1,937.00000	1,982,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		3,438.00000	3,364,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,046.00000	2,093,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		3,293.00000	3,221,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		1,831.00000	1,875,000	8.37	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		3,587.00000	3,511,000	8.37	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		2,587.00000	2,639,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		3,543.00000	3,474,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		2,703.00000	2,757,000	8.52	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		3,415.00000	3,348,000	8.52	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		2,475.00000	2,525,000	8.48	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		3,675.00000	3,605,000	8.48	0.00	0	0
<b>Total R204 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>1,976</b>
R206	On	05/05/2011	Bond Future			7.16300	7.19600		3.00	0.00	0	0
R206	On	04/08/2011	Bond Future			7.32800	7.36500		3.00	0.00	0	0
R206	On	03/11/2011	Bond Future			7.51100	7.55200		2.75	0.00	0	0
R206	On	02/02/2012	Bond Future			7.72700	7.77500		2.75	0.00	0	0
<b>Total R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R206	On	05/05/2011	Bond Future	7.50	Call		918.00000	974,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		188.00000	164,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,009.00000	1,067,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		159.00000	137,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		830.00000	883,000	3.07	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		219.00000	193,000	3.07	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		395.00000	420,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,200.00000	1,143,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		437.00000	464,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,131.00000	1,077,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		358.00000	382,000	2.90	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,273.00000	1,216,000	2.90	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,114.00000	1,159,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		723.00000	687,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,173.00000	1,220,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		683.00000	649,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,057.00000	1,100,000	2.79	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		764.00000	726,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,255.00000	1,301,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		860.00000	821,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,307.00000	1,355,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		824.00000	787,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		1,203.00000	1,249,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		895.00000	857,000	2.79	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	05/05/2011	Bond Future			8.82900	8.85600		9.25	0.00	0	1,020
R207	On	04/08/2011	Bond Future			8.95800	8.98600		9.75	0.00	0	0
R207	On	03/11/2011	Bond Future			9.08500	9.11400		9.50	0.00	0	600
R207	On	02/02/2012	Bond Future			9.21900	9.24900		9.50	0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,620</b>

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		494.00000	525,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,516.00000	2,396,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		574.00000	609,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		2,309.00000	2,192,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		423.00000	450,000	9.14	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,734.00000	2,609,000	9.14	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		710.00000	741,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		4,832.00000	4,710,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		779.00000	811,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		4,613.00000	4,493,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		647.00000	676,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		5,057.00000	4,934,000	9.52	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		1,894.00000	1,951,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		3,847.00000	3,751,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,004.00000	2,063,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		3,686.00000	3,591,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		1,788.00000	1,843,000	9.37	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		4,014.00000	3,915,000	9.37	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		2,599.00000	2,665,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		3,891.00000	3,802,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		2,718.00000	2,786,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		3,749.00000	3,662,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		2,484.00000	2,547,000	9.48	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		4,038.00000	3,947,000	9.48	0.00	0	0
<b>Total R207 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 R207</b>										<b>0.00</b>	<b>0</b>	<b>1,620</b>
R208	On	05/05/2011	Bond Future			8.86200	8.88300		10.50	0.00	0	190
R208	On	04/08/2011	Bond Future			8.97600	8.99800		10.50	0.00	0	120
R208	On	03/11/2011	Bond Future			9.09400	9.11700		10.75	0.00	0	5,604
R208	On	02/02/2012	Bond Future			9.21300	9.23800		10.75	0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>5,914</b>
R208	On	05/05/2011	Bond Future	8.50	Call		492.00000	512,000	10.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,789.00000	2,685,000	10.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		571.00000	595,000	10.42	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,564.00000	2,464,000	10.42	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		420.00000	438,000	10.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		3,023.00000	2,917,000	10.38	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		709.00000	732,000	10.19	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		5,157.00000	5,053,000	10.19	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		779.00000	804,000	10.21	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		4,921.00000	4,819,000	10.21	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		645.00000	666,000	10.17	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		5,401.00000	5,295,000	10.17	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,006.00000	2,053,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		4,100.00000	4,017,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,122.00000	2,171,000	10.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		3,927.00000	3,846,000	10.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		1,894.00000	1,939,000	10.61	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		4,278.00000	4,194,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		2,872.00000	2,931,000	10.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future	9.00	Put		4,189.00000	4,111,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,001.00000	3,061,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		4,039.00000	3,962,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		2,747.00000	2,803,000	10.58	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		4,344.00000	4,263,000	10.58	0.00	0	0
<b>Total R208 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>5,914</b>
R209	On	05/05/2011	Bond Future			9.09200	9.10800		16.25	0.00	0	21,100
R209	On	04/08/2011	Bond Future			9.17100	9.18800		16.50	0.00	0	0
R209	On	03/11/2011	Bond Future			9.25100	9.26800		17.00	0.00	0	1,033
R209	On	02/02/2012	Bond Future			9.33100	9.34800		16.75	0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>22,133</b>
R209	On	05/05/2011	Bond Future	8.50	Call		299.00000	307,000	15.91	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		5,123.00000	5,011,000	15.91	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		359.00000	368,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		4,767.00000	4,656,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		248.00000	254,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		5,492.00000	5,377,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		1,070.00000	1,094,000	16.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		6,485.00000	6,383,000	16.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,172.00000	1,198,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		6,172.00000	6,071,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		976.00000	998,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		6,810.00000	6,706,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		7,172.00000	7,267,000	17.58	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		896.00000	864,000	17.58	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		2,212.00000	2,250,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		6,170.00000	6,083,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,350.00000	2,390,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		5,910.00000	5,826,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		2,081.00000	2,118,000	16.56	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		6,440.00000	6,352,000	16.56	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		3,407.00000	3,454,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		5,990.00000	5,914,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		3,565.00000	3,615,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		5,767.00000	5,694,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,252.00000	3,298,000	16.50	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		6,218.00000	6,141,000	16.50	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>22,133</b>
R211	On	05/05/2011	Bond Future			1.61500	1.61400			0.00	0	539
<b>Total R211 Future</b>										<b>0.00</b>	<b>0</b>	<b>539</b>
R211	On	05/05/2011	Bond Future	2.14	Call		2,898.00000	2,892,000		0.00	0	0
R211	On	05/05/2011	Bond Future	2.14	Put		0.00000	0,000		0.00	0	0
R211	On	05/05/2011	Bond Future	2.19	Call		3,168.00000	3,163,000		0.00	0	0
R211	On	05/05/2011	Bond Future	2.19	Put		0.00000	0,000		0.00	0	0
R211	On	05/05/2011	Bond Future	2.09	Call		2,626.00000	2,620,000		0.00	0	0
R211	On	05/05/2011	Bond Future	2.09	Put		0.00000	0,000		0.00	0	0
<b>Total R211 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>										<b>0.00</b>	<b>0</b>	<b>539</b>
R212	On	05/05/2011	Bond Future			2.43500	2.41400			0.00	0	2,518
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,518</b>
R212	On	05/05/2011	Bond Future	2.25	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
R212	On	05/05/2011	Bond Future	2.25	Put		1,583.00000	1,784,000		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		1,098.00000	1,298,000		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		2,071.00000	2,272,000		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>2,518</b>
R213	On	05/05/2011	Bond Future			9.14500	9.16100			0.00	0	0
R213	On	04/08/2011	Bond Future			9.23300	9.25000			0.00	0	0
R213	On	03/11/2011	Bond Future			9.32400	9.34100			0.00	0	0
R213	On	02/02/2012	Bond Future			9.41600	9.43400			0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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		9,734.00000	9,610,000		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		9,279.00000	9,156,000		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		10,192.00000	10,069,000		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		10,371.00000	10,243,000		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		9,919.00000	9,790,000		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		10,827.00000	10,699,000		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		4,590.00000	4,464,000		0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/11/2011	Bond Future	8.80	Call	0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	Put	4,187.00000	4,060,000		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	4,997.00000	4,870,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Call	0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Put	3,276.00000	3,145,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Call	0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Put	2,889.00000	2,757,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Call	0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Put	3,667.00000	3,535,000		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>0.00</b>	<b>0</b>	<b>101,035</b>
GOVI	On	05/05/2011	GOVI			340.36200	339.94900		0.00	0	209
GOVI	On	04/08/2011	GOVI			345.21600	344.79600		0.00	0	0
<b>Total GOVI Future</b>									<b>0.00</b>	<b>0</b>	<b>209</b>
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	90,510.00000	86,380,000		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	90,610.00000	86,480,000		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	90,410.00000	86,280,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Call	0.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Put	32,040.00000	27,840,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Call	0.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Put	32,140.00000	27,940,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/08/2011	GOVI	347.99	Call		0.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Put		31,940.00000	27,740,000		0.00	0	0
<b>Total GOVI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>										<b>0.00</b>	<b>0</b>	<b>209</b>
<b>Total for GOVI</b>										<b>0.00</b>	<b>0</b>	<b>209</b>
AL7T	On	05/05/2011	Index Future			367.44200	366.92800			0.00	0	30
AL7T	On	04/08/2011	Index Future			372.68200	372.16000			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	05/05/2011	Index Future			339.09100	338.67500			0.00	0	1,061
ALBI	On	04/08/2011	Index Future			343.92700	343.50400			0.00	0	0
<b>Total ALBI Future</b>										<b>0.00</b>	<b>0</b>	<b>1,061</b>
<b>Total For ALBI</b>										<b>0.00</b>	<b>0</b>	<b>1,061</b>
CRD1	On	05/05/2011	Index Future			154.15200	154.03300			0.00	0	2
CRD1	On	04/08/2011	Index Future			156.27400	156.15300			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	05/05/2011	Index Future			150.32100	150.36100			0.00	0	61
IGOV	On	04/08/2011	Index Future			152.46500	152.50500			0.00	0	0
<b>Total IGOV Future</b>										<b>0.00</b>	<b>0</b>	<b>61</b>
<b>Total For IGOV</b>										<b>0.00</b>	<b>0</b>	<b>61</b>
ILBI	On	05/05/2011	Index Future			406.66400	406.77100			0.00	0	336
<b>Total ILBI Future</b>										<b>0.00</b>	<b>0</b>	<b>336</b>
<b>Total For ILBI</b>										<b>0.00</b>	<b>0</b>	<b>336</b>
OTH1	On	05/05/2011	Index Future			331.87000	331.44100			0.00	0	3
OTH1	On	04/08/2011	Index Future			336.60300	336.16700			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	05/05/2011	Index Future			336.18600	335.77500			0.00	0	100



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1 On 04/08/2011 Index Future			340.81300	340.39600			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>0.00</b>	<b>0</b>	<b>1,593</b>
JIBAR On 20/04/2011 Jibar Future			5.62000	5.61200			0.00	0	2,001
JIBAR On 18/05/2011 Jibar Future			5.64000	5.64100			0.00	0	3,001
JIBAR On 15/06/2011 Jibar Future			5.65000	5.66900			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.71000	5.71700			0.00	0	2,000
JIBAR On 17/08/2011 Jibar Future			5.80000	5.80100			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			5.87000	5.86600			0.00	0	14,390
JIBAR On 21/12/2011 Jibar Future			6.44000	6.45600			0.00	0	5,390
JIBAR On 20/03/2012 Jibar Future			7.01000	7.01200			0.00	0	1,090
JIBAR On 20/06/2012 Jibar Future			7.51000	7.53900			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.92000	7.95200			0.00	0	44,710
JIBAR On 19/12/2012 Jibar Future			8.30000	8.33200			0.00	0	513
JIBAR On 20/03/2013 Jibar Future			8.58000	8.71000			0.00	0	0
<b>Total Jibar Future</b>							<b>0.00</b>	<b>0</b>	<b>79,875</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>0</b>	<b>79,875</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>0</b>	<b>79,875</b>
<b>Total for Derivatives :</b>							<b>0.00</b>	<b>0</b>	<b>182,712</b>
R155 On 31/08/2011 Spot Bond			5.93000	5.95000			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			7.88000	7.90000			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			8.96500	8.98000			0.00	0	0
<b>Total R186 SPOT</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 R186</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R201 On 21/12/2014 Spot Bond			7.44500	7.46500			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			2.63000	2.63000			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			8.50000	8.53000			0.00	0	0
<b>Total R203 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R204 On 21/12/2018 Spot Bond			8.68000	8.70000			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			7.10000	7.13000			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			8.77000	8.79500			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			8.81000	8.83000			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			9.05500	9.07000			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			2.70000	2.68000			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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>0.00</b>	<b>0</b>	<b>177,212</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>5,500</b>
<b>Grand Total:</b>							<b>0.00</b>	<b>0</b>	<b>182,712</b>