



# Interest Rates Daily MTM Report

Daily summary for: 25/03/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES18 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES23 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ES26 On 02/04/2026 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES26 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES33 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R155 On 31/08/2011 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R155 Future</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 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R157 Future</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>
R157/F On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R157/R201 Future</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 R157/R201</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157/F On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R157/R206 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157/R206</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R186 Future</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>
R186/F On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R186/R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R186/F On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R186/R207 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R207</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R186/F On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R186/R208 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R189 On 01/04/2013 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R189 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R189</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R197 On 07/12/2023 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R197 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R201 On 22/12/2014 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R201 Future</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>
R201/F On 22/12/2014 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R201/R206 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201/R206</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R202 On 07/12/2033 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R202 Future</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 R202</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R203 On 15/09/2017 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R203 Future</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>
R203/F On 15/09/2017 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R203/R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203/R157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R204 On 21/12/2018 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R204 Future</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>
R204/F On 15/01/2020 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R204/R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204/R157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R204/F On 21/12/2018 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R204/R203 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204/R203</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R206 On 15/01/2014 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R206 Future</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 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R207 Future</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>
R207/F On 15/01/2020 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R207/R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207/R157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R207/F On 15/01/2020 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R207/R203 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207/R203</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R208 On 31/03/2021 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R208 Future</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 R208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R208/F On 31/03/2021 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R208/R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R208/F On 31/03/2021 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R208/R204 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R204</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R208/F On 31/03/2021 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R208/R207 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R207</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Price Contribution			6.25000	6.25000			0.00	0	0
<b>Total R209 Future</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>
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R209/R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R209/R186 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R186</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R209/R204 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R204</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R209/R208 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R210 On 31/03/2028 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R210 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R211 On 31/01/2017 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R211 Future</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>0</b>
R212 On 31/01/2022 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R212 Future</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 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R213 Future</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>
R213/F On 28/02/2031 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R213/R186 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213/R186</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R214 On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R214 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R214/F On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R214/R209 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214/R209</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Price Contribution</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157 On 05/05/2011 Bond Future			7.80100	7.80700		4.50	0.00	0	2,405
R157 On 04/08/2011 Bond Future			7.95600	7.96300		4.50	0.00	0	0
R157 On 03/11/2011 Bond Future			8.13000	8.13700		4.75	0.00	0	3,694
R157 On 02/02/2012 Bond Future			8.32400	8.33300		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		627.00000	629,000	4.44	0.00	0	0
R157 On 05/05/2011 Bond Future	7.75	Put		860.00000	838,000	4.44	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Call		725.00000	728,000	4.45	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Put		754.00000	732,000	4.45	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Call		538.00000	539,000	4.43	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Put		977.00000	953,000	4.43	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		457.00000	458,000	4.42	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,101.00000	1,078,000	4.42	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		611.00000	615,000	4.37	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,407.00000	2,384,000	4.37	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		673.00000	677,000	4.38	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,274.00000	2,251,000	4.38	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		554.00000	557,000	4.36	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,546.00000	2,522,000	4.36	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		1,980.00000	1,990,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,574.00000	1,559,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		2,082.00000	2,092,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,497.00000	1,481,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,881.00000	1,891,000	4.74	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,654.00000	1,639,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,419.00000	2,432,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		1,860.00000	1,843,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		2,515.00000	2,529,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		1,789.00000	1,773,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,325.00000	2,338,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		1,933.00000	1,916,000	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			8.94100	8.93200		12.25	0.00	0	28,849
R186	On	04/08/2011	Bond Future			9.04100	9.03100		12.75	0.00	0	0
R186	On	03/11/2011	Bond Future			9.14100	9.13200		12.75	0.00	0	12,982

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future			9.24300	9.23300		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		1,210.00000	1,158,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,890.00000	2,920,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		1,388.00000	1,332,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,603.00000	2,629,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		1,047.00000	999,000	12.10	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		3,195.00000	3,229,000	12.10	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		9,064.00000	9,139,000	11.83	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		62.00000	55,000	11.83	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		981.00000	953,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		8,300.00000	8,362,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,082.00000	1,052,000	12.38	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		7,912.00000	7,972,000	12.38	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		887.00000	861,000	12.33	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		8,699.00000	8,762,000	12.33	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		3,996.00000	3,948,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		5,162.00000	5,193,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		4,205.00000	4,156,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		4,927.00000	4,957,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		3,792.00000	3,746,000	12.58	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		5,405.00000	5,437,000	12.58	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		4,296.00000	4,249,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		6,325.00000	6,364,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		4,495.00000	4,446,000	12.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	9.05	Put		6,084.00000	6,121,000	12.63	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		4,103.00000	4,056,000	12.56	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		6,574.00000	6,613,000	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			7.38000	7.37600		4.00	0.00	0	484
R201	On	04/08/2011	Bond Future			7.52100	7.51600		4.00	0.00	0	0
R201	On	03/11/2011	Bond Future			7.67700	7.67200		3.75	0.00	0	0
R201	On	02/02/2012	Bond Future			7.85000	7.84500		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		1,366.00000	1,351,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		175.00000	173,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,494.00000	1,479,000	4.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		145.00000	143,000	4.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,242.00000	1,227,000	4.05	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		209.00000	207,000	4.05	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		634.00000	625,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,433.00000	1,439,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		695.00000	685,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,344.00000	1,348,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		578.00000	569,000	3.87	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,528.00000	1,534,000	3.87	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,766.00000	1,755,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		860.00000	863,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,855.00000	1,843,000	3.83	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		811.00000	813,000	3.83	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	7.95	Call		1,680.00000	1,669,000	3.80	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		911.00000	914,000	3.80	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		2,120.00000	2,110,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		1,089.00000	1,091,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		2,201.00000	2,191,000	4.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		1,043.00000	1,046,000	4.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		2,040.00000	2,030,000	4.05	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		1,135.00000	1,138,000	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			0.31500	0.31500			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		43,069.00000	43,069,000		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		44,097.00000	44,097,000		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		42,030.00000	42,030,000		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			8.42300	8.42900		7.00	0.00	0	516
R203	On	04/08/2011	Bond Future			8.56100	8.56800		7.00	0.00	0	0
R203	On	03/11/2011	Bond Future			8.70900	8.71600		7.25	0.00	0	1,416
R203	On	02/02/2012	Bond Future			8.86900	8.87600		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		571.00000	571,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,438.00000	1,409,000	6.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.30	Call		664.00000	665,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,288.00000	1,260,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		488.00000	487,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,598.00000	1,568,000	6.89	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		676.00000	679,000	6.79	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,351.00000	3,322,000	6.79	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		744.00000	748,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,180.00000	3,152,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		610.00000	614,000	6.76	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,525.00000	3,497,000	6.76	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,773.00000	1,782,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		2,741.00000	2,718,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		1,876.00000	1,885,000	7.17	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		2,618.00000	2,596,000	7.17	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,674.00000	1,682,000	7.12	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		2,867.00000	2,844,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,406.00000	2,417,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		2,946.00000	2,927,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,513.00000	2,524,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		2,838.00000	2,819,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,302.00000	2,312,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		3,057.00000	3,037,000	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			8.60700	8.61400		8.00	0.00	0	100

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			8.73800	8.74500		8.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.87400	8.88100		8.50	0.00	0	1,876
R204	On	02/02/2012	Bond Future			9.01500	9.02300		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		790.00000	793,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,406.00000	1,372,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		907.00000	911,000	7.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,252.00000	1,219,000	7.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		683.00000	685,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,571.00000	1,536,000	7.89	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		576.00000	579,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,560.00000	4,527,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		637.00000	640,000	8.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,348.00000	4,314,000	8.22	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		521.00000	523,000	8.18	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		4,780.00000	4,746,000	8.18	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,272.00000	2,283,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		2,936.00000	2,911,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,394.00000	2,405,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		2,804.00000	2,779,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,153.00000	2,164,000	8.37	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		3,072.00000	3,047,000	8.37	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		2,966.00000	2,981,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		3,078.00000	3,054,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		3,092.00000	3,108,000	8.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	9.05	Put		2,960.00000	2,937,000	8.52	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		2,842.00000	2,857,000	8.48	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		3,199.00000	3,175,000	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			7.05600	7.05200		3.00	0.00	0	0
R206	On	04/08/2011	Bond Future			7.20700	7.20300		3.00	0.00	0	0
R206	On	03/11/2011	Bond Future			7.37400	7.36900		2.75	0.00	0	0
R206	On	02/02/2012	Bond Future			7.57400	7.56800		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		1,169.00000	1,157,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		90.00000	88,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,271.00000	1,260,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		73.00000	72,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,068.00000	1,057,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		109.00000	108,000	3.07	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		509.00000	503,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		957.00000	960,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		558.00000	552,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		896.00000	899,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		464.00000	458,000	2.90	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,023.00000	1,026,000	2.90	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,320.00000	1,312,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		565.00000	567,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,386.00000	1,377,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		533.00000	534,000	2.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future	7.70	Call		1,257.00000	1,249,000	2.79	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		601.00000	603,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,460.00000	1,452,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		699.00000	702,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,517.00000	1,509,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		668.00000	671,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		1,404.00000	1,396,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		731.00000	733,000	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			8.65300	8.66000		9.25	0.00	0	1,020
R207	On	04/08/2011	Bond Future			8.77400	8.78100		9.75	0.00	0	0
R207	On	03/11/2011	Bond Future			8.89300	8.90000		9.50	0.00	0	600
R207	On	02/02/2012	Bond Future			9.01900	9.02600		9.50	0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,620</b>
R207	On	05/05/2011	Bond Future	8.50	Call		767.00000	769,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,683.00000	1,645,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		882.00000	885,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,510.00000	1,474,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		663.00000	664,000	9.14	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,867.00000	1,829,000	9.14	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		964.00000	969,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		3,961.00000	3,927,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,051.00000	1,056,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,761.00000	3,727,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		883.00000	888,000	9.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/08/2011	Bond Future	8.20	Put		4,169.00000	4,135,000	9.52	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,350.00000	2,362,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		3,161.00000	3,136,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,477.00000	2,489,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		3,017.00000	2,991,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,227.00000	2,238,000	9.37	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		3,311.00000	3,284,000	9.37	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		3,121.00000	3,135,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		3,257.00000	3,234,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		3,255.00000	3,270,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		3,130.00000	3,108,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		2,991.00000	3,004,000	9.48	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		3,389.00000	3,366,000	9.48	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>1,620</b>
R208	On	05/05/2011	Bond Future			8.70700	8.70300		10.50	0.00	0	190
R208	On	04/08/2011	Bond Future			8.81500	8.81100		10.50	0.00	0	120
R208	On	03/11/2011	Bond Future			8.92700	8.92200		10.75	0.00	0	5,604
R208	On	02/02/2012	Bond Future			9.04100	9.03600		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		728.00000	705,000	10.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,955.00000	1,956,000	10.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		839.00000	816,000	10.42	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,762.00000	1,763,000	10.42	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		627.00000	606,000	10.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,160.00000	2,163,000	10.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/08/2011	Bond Future	8.25	Call		940.00000	927,000	10.19	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		4,303.00000	4,313,000	10.19	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,027.00000	1,013,000	10.21	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		4,084.00000	4,093,000	10.21	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		859.00000	846,000	10.17	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		4,530.00000	4,540,000	10.17	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,441.00000	2,421,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		3,430.00000	3,439,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,574.00000	2,554,000	10.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		3,274.00000	3,283,000	10.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,312.00000	2,293,000	10.61	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		3,592.00000	3,601,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		3,376.00000	3,356,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		3,577.00000	3,585,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,518.00000	3,498,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		3,440.00000	3,448,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		3,236.00000	3,217,000	10.58	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		3,717.00000	3,726,000	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			9.02100	9.01700		16.25	0.00	0	21,100
R209	On	04/08/2011	Bond Future			9.09800	9.09400		16.50	0.00	0	0
R209	On	03/11/2011	Bond Future			9.17600	9.17200		17.00	0.00	0	1,033
R209	On	02/02/2012	Bond Future			9.25400	9.24900		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		329.00000	313,000	15.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/05/2011	Bond Future	8.50	Put		4,463.00000	4,477,000	15.91	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		399.00000	380,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		4,117.00000	4,128,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		270.00000	256,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		4,824.00000	4,840,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		1,196.00000	1,179,000	16.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		5,908.00000	5,921,000	16.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,309.00000	1,291,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		5,606.00000	5,618,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		1,092.00000	1,075,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		6,223.00000	6,236,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		7,697.00000	7,665,000	17.58	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		718.00000	716,000	17.58	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		2,425.00000	2,406,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		5,675.00000	5,686,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,574.00000	2,554,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		5,427.00000	5,437,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		2,284.00000	2,265,000	16.56	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		5,935.00000	5,946,000	16.56	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		3,684.00000	3,660,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		5,547.00000	5,560,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		3,852.00000	3,827,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		5,335.00000	5,346,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,520.00000	3,497,000	16.50	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		5,767.00000	5,780,000	16.50	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			1.62000	1.61900			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		2,870.00000	2,864,000		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		3,140.00000	3,135,000		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		2,598.00000	2,593,000		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			2.42700	2.42600			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
R212	On	05/05/2011	Bond Future	2.25	Put		1,698.00000	1,707,000		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		1,212.00000	1,222,000		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		2,186.00000	2,196,000		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			9.07400	9.06000			0.00	0	0
R213	On	04/08/2011	Bond Future			9.16000	9.14500			0.00	0	0
R213	On	03/11/2011	Bond Future			9.24800	9.23300			0.00	0	0
R213	On	02/02/2012	Bond Future			9.33900	9.32300			0.00	0	0
<b>Total R213 Future</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
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		8,952.00000	9,061,000		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		8,497.00000	8,606,000		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		9,410.00000	9,519,000		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		9,571.00000	9,686,000		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		9,119.00000	9,234,000		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		10,027.00000	10,142,000		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		3,780.00000	3,894,000		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		3,377.00000	3,490,000		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		4,187.00000	4,300,000		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		2,458.00000	2,576,000		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		2,070.00000	2,189,000		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		2,848.00000	2,967,000		0.00	0	0
<b>Total R213 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 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			342.68200	342.69500			0.00	0	209
GOVI On 04/08/2011 GOVI			347.57600	347.58800			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		63,050.00000	63,180,000		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		63,150.00000	63,280,000		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		62,950.00000	63,080,000		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		4,120.00000	4,240,000		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		4,220.00000	4,340,000		0.00	0	0
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		4,020.00000	4,140,000		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			370.89000	370.83700			0.00	0	30
AL7T On 04/08/2011 Index Future			376.18700	376.13200			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			341.42100	341.45000			0.00	0	1,070
ALBI On 04/08/2011 Index Future			346.29800	346.32600			0.00	0	0
<b>Total ALBI Future</b>							<b>0.00</b>	<b>0</b>	<b>1,070</b>
<b>Total For ALBI</b>							<b>0.00</b>	<b>0</b>	<b>1,070</b>

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			154.90600	154.91000			0.00	0	2
CRD1	On	04/08/2011	Index Future			157.04000	157.04400			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			150.20200	150.26500			0.00	0	61
IGOV	On	04/08/2011	Index Future			152.34700	152.41000			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			406.42900	406.49100			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			334.25400	334.36700			0.00	0	3
OTH1	On	04/08/2011	Index Future			339.02800	339.14200			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			338.47400	338.54100			0.00	0	100
TRT1	On	04/08/2011	Index Future			343.13700	343.20500			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>1,602</b>
JIBAR	On	20/04/2011	Jibar Future			5.59500	5.59000			0.00	0	2,001
JIBAR	On	18/05/2011	Jibar Future			5.62300	5.63000			0.00	0	3,001
JIBAR	On	15/06/2011	Jibar Future			5.63700	5.66000			0.00	0	3,890
JIBAR	On	20/07/2011	Jibar Future			5.72300	5.71000			0.00	0	2,000
JIBAR	On	17/08/2011	Jibar Future			5.79300	5.78000			0.00	0	0
JIBAR	On	21/09/2011	Jibar Future			5.90500	5.89000			0.00	0	14,390
JIBAR	On	21/12/2011	Jibar Future			6.29500	6.34000			0.00	0	8,091
JIBAR	On	20/03/2012	Jibar Future			6.81200	6.86000			0.00	0	1,090

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 20/06/2012 Jibar Future			7.30300	7.34000			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.72600	7.77000			0.00	0	44,710
JIBAR On 19/12/2012 Jibar Future			8.07700	8.12000			0.00	0	513
JIBAR On 20/03/2013 Jibar Future			8.43000	8.36000			0.00	0	0
<b>Total Jibar Future</b>							<b>0.00</b>	<b>0</b>	<b>82,576</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>0</b>	<b>82,576</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>0</b>	<b>82,576</b>
<b>Total for Derivatives :</b>							<b>0.00</b>	<b>0</b>	<b>185,422</b>
R155 On 31/08/2011 Spot Bond			5.79500	5.80000			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			7.74500	7.75000			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			8.90000	8.89000			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			7.33000	7.32500			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			2.65000	2.65000			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			8.37000	8.37500			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			8.55500	8.56000			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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206 On 15/01/2014 Spot Bond			7.00500	7.00000			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			8.60500	8.61000			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			8.66500	8.66000			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			8.99000	8.98500			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			2.69000	2.69000			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>0.00</b>	<b>0</b>	<b>179,922</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>185,422</b>