



Interest Rates Daily MTM Report

Daily summary for: 05/04/2011

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
Total ES18 Future							0.00	0	0
Total For ES18							0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES23 Future							0.00	0	0
Total For ES23							0.00	0	0
ES26 On 02/04/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES26 Future							0.00	0	0
Total For ES26							0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES33 Future							0.00	0	0
Total For ES33							0.00	0	0
R155 On 31/08/2011 Price Contribution			100.00000	100.00000			0.00	0	0
Total R155 Future							0.00	0	0
Total For R155							0.00	0	0
R157 On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
Total R157 Future							0.00	0	0
Total For R157							0.00	0	0
R157/F On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
Total R157/R201 Future							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R157/R201							0.00	0	0
R157/F On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
Total R157/R206 Future							0.00	0	0
Total For R157/R206							0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total R186 Future							0.00	0	0
Total For R186							0.00	0	0
R186/F On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total R186/R157 Future							0.00	0	0
Total For R186/R157							0.00	0	0
R186/F On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total R186/R207 Future							0.00	0	0
Total For R186/R207							0.00	0	0
R186/F On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total R186/R208 Future							0.00	0	0
Total For R186/R208							0.00	0	0
R189 On 01/04/2013 Price Contribution			100.00000	100.00000			0.00	0	0
Total R189 Future							0.00	0	0
Total For R189							0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000			0.00	0	0
Total R197 Future							0.00	0	0
Total For R197							0.00	0	0
R201 On 22/12/2014 Price Contribution			100.00000	100.00000			0.00	0	0
Total R201 Future							0.00	0	0
Total For R201							0.00	0	0
R201/F On 22/12/2014 Price Contribution			100.00000	100.00000			0.00	0	0
Total R201/R206 Future							0.00	0	0
Total For R201/R206							0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000			0.00	0	0
Total R202 Future							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R202							0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000			0.00	0	0
Total R203 Future							0.00	0	0
Total For R203							0.00	0	0
R203/F On 15/09/2017 Price Contribution			100.00000	100.00000			0.00	0	0
Total R203/R157 Future							0.00	0	0
Total For R203/R157							0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000			0.00	0	0
Total R204 Future							0.00	0	0
Total For R204							0.00	0	0
R204/F On 15/01/2020 Price Contribution			100.00000	100.00000			0.00	0	0
Total R204/R157 Future							0.00	0	0
Total For R204/R157							0.00	0	0
R204/F On 21/12/2018 Price Contribution			100.00000	100.00000			0.00	0	0
Total R204/R203 Future							0.00	0	0
Total For R204/R203							0.00	0	0
R206 On 15/01/2014 Price Contribution			100.00000	100.00000			0.00	0	0
Total R206 Future							0.00	0	0
Total For R206							0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000			0.00	0	0
Total R207 Future							0.00	0	0
Total For R207							0.00	0	0
R207/F On 15/01/2020 Price Contribution			100.00000	100.00000			0.00	0	0
Total R207/R157 Future							0.00	0	0
Total For R207/R157							0.00	0	0
R207/F On 15/01/2020 Price Contribution			100.00000	100.00000			0.00	0	0
Total R207/R203 Future							0.00	0	0
Total For R207/R203							0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000			0.00	0	0
Total R208 Future							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R208							0.00	0	0
R208/F On 31/03/2021 Price Contribution			100.00000	100.00000			0.00	0	0
Total R208/R157 Future							0.00	0	0
Total For R208/R157							0.00	0	0
R208/F On 31/03/2021 Price Contribution			100.00000	100.00000			0.00	0	0
Total R208/R204 Future							0.00	0	0
Total For R208/R204							0.00	0	0
R208/F On 31/03/2021 Price Contribution			100.00000	100.00000			0.00	0	0
Total R208/R207 Future							0.00	0	0
Total For R208/R207							0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000			0.00	0	0
Total R209 Future							0.00	0	0
Total For R209							0.00	0	0
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
Total R209/R157 Future							0.00	0	0
Total For R209/R157							0.00	0	0
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
Total R209/R186 Future							0.00	0	0
Total For R209/R186							0.00	0	0
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
Total R209/R204 Future							0.00	0	0
Total For R209/R204							0.00	0	0
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
Total R209/R208 Future							0.00	0	0
Total For R209/R208							0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000			0.00	0	0
Total R210 Future							0.00	0	0
Total For R210							0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000			0.00	0	0
Total R211 Future							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R211							0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000			0.00	0	0
Total R212 Future							0.00	0	0
Total For R212							0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000			0.00	0	0
Total R213 Future							0.00	0	0
Total For R213							0.00	0	0
R213/F On 28/02/2031 Price Contribution			100.00000	100.00000			0.00	0	0
Total R213/R186 Future							0.00	0	0
Total For R213/R186							0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0
Total R214 Future							0.00	0	0
Total For R214							0.00	0	0
R214/F On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0
Total R214/R209 Future							0.00	0	0
Total For R214/R209							0.00	0	0
Total for Price Contribution							0.00	0	0
R157 On 05/05/2011 Bond Future			7.76300	7.73800		3.75	0.00	0	2,405
R157 On 04/08/2011 Bond Future			7.91400	7.88700		4.00	0.00	0	0
R157 On 03/11/2011 Bond Future			8.08300	8.05500		4.25	0.00	0	3,694
R157 On 02/02/2012 Bond Future			8.27600	8.24500		4.25	0.00	0	0
Total R157 Future							0.00	0	6,099
R157 On 05/05/2011 Bond Future	7.75	Call		553.00000	493,000	3.70	0.00	0	0
R157 On 05/05/2011 Bond Future	7.75	Put		504.00000	546,000	3.70	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Call		666.00000	600,000	3.71	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Put		412.00000	449,000	3.71	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Call		453.00000	399,000	3.68	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Put		609.00000	657,000	3.68	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		365.00000	318,000	3.67	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		727.00000	782,000	3.67	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		525.00000	491,000	3.87	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,029.00000	2,099,000	3.87	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		588.00000	551,000	3.88	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,896.00000	1,963,000	3.88	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		468.00000	436,000	3.86	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,168.00000	2,240,000	3.86	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		1,922.00000	1,861,000	4.25	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,220.00000	1,260,000	4.25	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		2,031.00000	1,967,000	4.27	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,150.00000	1,187,000	4.27	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,817.00000	1,757,000	4.24	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,294.00000	1,336,000	4.24	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,331.00000	2,268,000	4.25	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		1,476.00000	1,517,000	4.25	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		2,433.00000	2,369,000	4.27	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		1,411.00000	1,452,000	4.27	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,231.00000	2,170,000	4.24	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		1,543.00000	1,586,000	4.24	0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										0.00	0	6,099
R186	On	05/05/2011	Bond Future			8.80000	8.82700		10.25	0.00	0	28,849
R186	On	04/08/2011	Bond Future			8.89500	8.92200		11.50	0.00	0	0
R186	On	03/11/2011	Bond Future			8.99000	9.01800		11.75	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			9.08700	9.11700		12.50	563,779,650.00	5,000	2,500
Total R186 Future										563,779,650.00	5,000	44,331
R186	On	05/05/2011	Bond Future	8.75	Call		1,066.00000	1,153,000	10.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,781.00000	1,618,000	10.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		1,274.00000	1,374,000	10.15	0.00	0	1
R186	On	05/05/2011	Bond Future	8.80	Put		1,524.00000	1,374,000	10.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		882.00000	956,000	10.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,065.00000	1,889,000	10.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		8,050.00000	7,801,000	9.86	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		13.00000	14,000	9.86	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		830.00000	873,000	11.02	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		7,168.00000	6,966,000	11.02	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		931.00000	979,000	11.04	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		6,780.00000	6,583,000	11.04	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		739.00000	779,000	11.01	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		7,569.00000	7,364,000	11.01	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Put		6,404.00000	6,210,000	11.06	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Call		1,041.00000	1,093,000	11.06	0.00	0	600
R186	On	04/08/2011	Bond Future	8.70	Put		4,109.00000	3,953,000	11.19	0.00	0	0
R186	On	04/08/2011	Bond Future	8.70	Call		2,071.00000	2,160,000	11.19	0.00	0	200
R186	On	04/08/2011	Bond Future	8.95	Call		3,115.00000	3,233,000	11.33	0.00	0	0
R186	On	04/08/2011	Bond Future	8.95	Put		2,862.00000	2,735,000	11.33	0.00	0	200
R186	On	04/08/2011	Bond Future	9.70	Call		7,517.00000	7,712,000	11.82	0.00	0	0
R186	On	04/08/2011	Bond Future	9.70	Put		778.00000	728,000	11.82	0.00	0	600
R186	On	03/11/2011	Bond Future	9.00	Call		4,024.00000	4,143,000	11.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	9.00	Put		4,184.00000	4,054,000	11.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		4,251.00000	4,374,000	11.63	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		3,967.00000	3,841,000	11.63	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		3,805.00000	3,919,000	11.56	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		4,412.00000	4,276,000	11.56	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		4,574.00000	4,695,000	12.33	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		5,599.00000	5,459,000	12.33	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		4,787.00000	4,912,000	12.36	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		5,373.00000	5,236,000	12.36	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		4,366.00000	4,483,000	12.30	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		5,834.00000	5,689,000	12.30	0.00	0	0
Total R186 Option										0.00	0	7,101
Total For R186										563,779,650.00	5,000	51,432
R189	On	05/05/2011	Bond Future			208.78942	208.78504			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	05/05/2011	Bond Future	207.30	Call		1,485.00000	1,489,000		0.00	0	0
R189	On	05/05/2011	Bond Future	207.30	Put		0.00000	0,000		0.00	0	0
R189	On	05/05/2011	Bond Future	207.35	Call		1,435.00000	1,439,000		0.00	0	0
R189	On	05/05/2011	Bond Future	207.35	Put		0.00000	0,000		0.00	0	0
R189	On	05/05/2011	Bond Future	207.25	Call		1,535.00000	1,539,000		0.00	0	0
R189	On	05/05/2011	Bond Future	207.25	Put		0.00000	0,000		0.00	0	0
Total R189 Option										0.00	0	0
Total For R189										0.00	0	0
R197	On	05/05/2011	Bond Future			231.96600	231.95268			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	05/05/2011	Bond Future	232.00	Call		0.00000	0,000		0.00	0	0
R197	On	05/05/2011	Bond Future	232.00	Put		47.00000	34,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	05/05/2011	Bond Future	232.05	Call		0.00000	0,000		0.00	0	0
R197	On	05/05/2011	Bond Future	232.05	Put		97.00000	84,000		0.00	0	0
R197	On	05/05/2011	Bond Future	231.95	Call		3.00000	16,000		0.00	0	0
R197	On	05/05/2011	Bond Future	231.95	Put		0.00000	0,000		0.00	0	0
Total R197 Option										0.00	0	0
Total For R197										0.00	0	0
R201	On	05/05/2011	Bond Future			7.39000	7.35500		3.00	0.00	0	484
R201	On	04/08/2011	Bond Future			7.52900	7.49200		3.50	0.00	0	0
R201	On	03/11/2011	Bond Future			7.68500	7.64400		3.50	0.00	0	0
R201	On	02/02/2012	Bond Future			7.86200	7.81700		3.50	0.00	0	0
Total R201 Future										0.00	0	484
R201	On	05/05/2011	Bond Future	7.75	Call		1,300.00000	1,197,000	3.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		42.00000	51,000	3.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,446.00000	1,340,000	3.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		30.00000	36,000	3.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,159.00000	1,058,000	3.05	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		59.00000	70,000	3.05	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		510.00000	467,000	3.39	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,238.00000	1,305,000	3.39	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		568.00000	523,000	3.40	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,145.00000	1,210,000	3.40	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		455.00000	416,000	3.38	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,334.00000	1,405,000	3.38	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,710.00000	1,635,000	3.57	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		726.00000	765,000	3.57	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,802.00000	1,725,000	3.58	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	Put		681.00000	718,000	3.58	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,620.00000	1,548,000	3.56	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		773.00000	815,000	3.56	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		1,961.00000	1,887,000	3.57	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		858.00000	899,000	3.57	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		2,046.00000	1,970,000	3.58	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		816.00000	856,000	3.58	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		1,878.00000	1,805,000	3.56	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		901.00000	944,000	3.56	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	484
R202	On	05/05/2011	Bond Future			0.35900	0.35900			0.00	0	10,539
Total R202 Future										0.00	0	10,539
R202	On	05/05/2011	Bond Future	2.05	Call		41,774.00000	41,774,000		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		42,802.00000	42,802,000		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		40,736.00000	40,736,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	10,539
R203	On	05/05/2011	Bond Future			8.34000	8.31500		5.75	0.00	0	517
R203	On	04/08/2011	Bond Future			8.47200	8.44700		6.25	0.00	0	0
R203	On	03/11/2011	Bond Future			8.61500	8.58900		6.50	0.00	0	1,416
R203	On	02/02/2012	Bond Future			8.77100	8.74300		6.75	0.00	0	0
Total R203 Future										0.00	0	1,933
R203	On	05/05/2011	Bond Future	8.25	Call		519.00000	459,000	5.66	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	8.25	Put		835.00000	896,000	5.66	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		631.00000	563,000	5.68	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		704.00000	757,000	5.68	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		421.00000	368,000	5.64	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		981.00000	1,049,000	5.64	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		611.00000	574,000	5.98	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,724.00000	2,803,000	5.98	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		681.00000	641,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,555.00000	2,631,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		546.00000	512,000	5.96	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,899.00000	2,981,000	5.96	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,751.00000	1,692,000	6.39	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		2,151.00000	2,209,000	6.39	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		1,863.00000	1,801,000	6.41	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		2,038.00000	2,093,000	6.41	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,643.00000	1,586,000	6.37	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		2,269.00000	2,328,000	6.37	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,455.00000	2,390,000	6.63	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		2,425.00000	2,480,000	6.63	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,571.00000	2,504,000	6.65	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		2,326.00000	2,380,000	6.65	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,343.00000	2,279,000	6.61	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		2,528.00000	2,584,000	6.61	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	1,933

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2011	Bond Future			8.46900	8.45500		6.75	0.00	0	100
R204	On	04/08/2011	Bond Future			8.59200	8.57800		7.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.72000	8.70500		7.75	0.00	0	1,876
R204	On	02/02/2012	Bond Future			8.85600	8.84000		8.25	0.00	0	0
Total R204 Future										0.00	0	1,976
R204	On	05/05/2011	Bond Future	8.50	Call		906.00000	852,000	6.66	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		661.00000	684,000	6.66	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,063.00000	1,005,000	6.68	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		547.00000	566,000	6.68	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		763.00000	713,000	6.64	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		790.00000	816,000	6.64	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		545.00000	523,000	7.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,654.00000	3,706,000	7.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		611.00000	587,000	7.23	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		3,446.00000	3,496,000	7.23	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		485.00000	465,000	7.20	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,869.00000	3,922,000	7.20	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,425.00000	2,380,000	7.64	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		2,196.00000	2,227,000	7.64	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,563.00000	2,516,000	7.66	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		2,080.00000	2,109,000	7.66	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,292.00000	2,248,000	7.61	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		2,318.00000	2,350,000	7.61	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		3,304.00000	3,255,000	8.25	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		2,519.00000	2,549,000	8.25	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	Call		3,444.00000	3,394,000	8.28	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		2,415.00000	2,444,000	8.28	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		3,168.00000	3,120,000	8.23	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		2,627.00000	2,658,000	8.23	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	1,976
R206	On	05/05/2011	Bond Future			7.08100	7.06100		2.25	0.00	0	0
R206	On	04/08/2011	Bond Future			7.23300	7.21100		2.50	0.00	0	0
R206	On	03/11/2011	Bond Future			7.40200	7.37800		2.50	0.00	0	0
R206	On	02/02/2012	Bond Future			7.61000	7.58200		2.50	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,077.00000	1,030,000	2.34	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		20.00000	22,000	2.34	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,190.00000	1,143,000	2.35	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		14.00000	15,000	2.35	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		966.00000	920,000	2.32	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		29.00000	31,000	2.32	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		361.00000	341,000	2.41	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		827.00000	855,000	2.41	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		407.00000	386,000	2.43	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		762.00000	790,000	2.43	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		320.00000	302,000	2.40	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		897.00000	927,000	2.40	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,215.00000	1,182,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		478.00000	493,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,282.00000	1,248,000	2.55	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	7.80	Put		447.00000	461,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,150.00000	1,118,000	2.54	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		512.00000	528,000	2.54	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,342.00000	1,310,000	2.55	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		606.00000	623,000	2.55	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,400.00000	1,367,000	2.56	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		576.00000	593,000	2.56	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		1,285.00000	1,253,000	2.54	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		637.00000	654,000	2.54	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	0
R207	On	05/05/2011	Bond Future			8.55600	8.54700		7.50	0.00	0	1,020
R207	On	04/08/2011	Bond Future			8.67200	8.66300		8.50	0.00	0	0
R207	On	03/11/2011	Bond Future			8.78700	8.77700		8.75	0.00	0	600
R207	On	02/02/2012	Bond Future			8.90900	8.89900		9.25	0.00	0	0
Total R207 Future										0.00	0	1,620
R207	On	05/05/2011	Bond Future	8.50	Call		686.00000	650,000	7.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		956.00000	972,000	7.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		824.00000	785,000	7.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		807.00000	819,000	7.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		564.00000	532,000	7.39	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,123.00000	1,142,000	7.39	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		834.00000	813,000	8.19	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		3,176.00000	3,205,000	8.19	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		924.00000	901,000	8.21	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		2,978.00000	3,005,000	8.21	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	Call		751.00000	730,000	8.17	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,381.00000	3,410,000	8.17	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,386.00000	2,353,000	8.63	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		2,533.00000	2,554,000	8.63	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,525.00000	2,491,000	8.65	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		2,400.00000	2,421,000	8.65	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,251.00000	2,219,000	8.60	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		2,670.00000	2,693,000	8.60	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		3,334.00000	3,301,000	9.25	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		2,803.00000	2,823,000	9.25	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		3,480.00000	3,445,000	9.28	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		2,688.00000	2,706,000	9.28	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		3,184.00000	3,151,000	9.19	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		2,916.00000	2,935,000	9.19	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	1,620
R208	On	05/05/2011	Bond Future			8.60700	8.60300		8.50	0.00	0	190
R208	On	04/08/2011	Bond Future			8.71000	8.70600		9.25	0.00	0	120
R208	On	03/11/2011	Bond Future			8.81700	8.81300		9.75	0.00	0	5,604
R208	On	02/02/2012	Bond Future			8.92800	8.92300		10.25	0.00	0	0
Total R208 Future										0.00	0	5,914
R208	On	05/05/2011	Bond Future	8.50	Call		588.00000	565,000	8.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,213.00000	1,215,000	8.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		715.00000	691,000	8.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,036.00000	1,036,000	8.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		477.00000	456,000	8.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2011	Bond Future	8.45	Put		1,408.00000	1,411,000	8.35	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		804.00000	790,000	8.86	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,550.00000	3,559,000	8.86	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		893.00000	879,000	8.88	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		3,332.00000	3,342,000	8.88	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		721.00000	708,000	8.84	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,775.00000	3,785,000	8.84	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,390.00000	2,373,000	9.59	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		2,754.00000	2,760,000	9.59	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,535.00000	2,517,000	9.62	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		2,610.00000	2,615,000	9.62	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,250.00000	2,233,000	9.56	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		2,904.00000	2,910,000	9.56	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		3,477.00000	3,457,000	10.08	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		3,045.00000	3,054,000	10.08	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,630.00000	3,609,000	10.11	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		2,920.00000	2,927,000	10.11	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		3,327.00000	3,307,000	10.05	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		3,175.00000	3,183,000	10.05	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	5,914
R209	On	05/05/2011	Bond Future			8.86300	8.88400		13.50	0.00	0	21,100
R209	On	04/08/2011	Bond Future			8.93500	8.95700		14.75	0.00	0	0
R209	On	03/11/2011	Bond Future			9.00800	9.03000		15.75	0.00	0	1,033
R209	On	02/02/2012	Bond Future			9.08200	9.10400		16.25	0.00	0	0
Total R209 Future										0.00	0	22,133

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	Call		214.00000	228,000	13.17	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		3,319.00000	3,169,000	13.17	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		280.00000	299,000	13.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,969.00000	2,824,000	13.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		161.00000	172,000	13.15	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,686.00000	3,532,000	13.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		1,116.00000	1,158,000	14.24	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,783.00000	4,655,000	14.24	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,235.00000	1,281,000	14.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,487.00000	4,363,000	14.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		1,004.00000	1,043,000	14.22	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		5,090.00000	4,959,000	14.22	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		8,353.00000	8,502,000	15.60	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		329.00000	308,000	15.60	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		2,497.00000	2,561,000	15.33	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		4,679.00000	4,576,000	15.33	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,660.00000	2,727,000	15.37	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		4,445.00000	4,344,000	15.37	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		2,342.00000	2,403,000	15.30	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		4,925.00000	4,818,000	15.30	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		3,984.00000	4,060,000	16.03	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		4,772.00000	4,682,000	16.03	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		4,167.00000	4,245,000	16.07	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		4,574.00000	4,487,000	16.07	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,805.00000	3,878,000	15.98	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R209	On	02/02/2012	Bond Future	8.95	Put		4,976.00000	4,884,000	15.98	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	22,133
R210	On	05/05/2011	Bond Future			125.36714	125.35969			0.00	0	278
Total R210 Future										0.00	0	278
R210	On	05/05/2011	Bond Future	126.00	Call		0.00000	0,000		0.00	0	0
R210	On	05/05/2011	Bond Future	126.00	Put		640.00000	633,000		0.00	0	0
R210	On	05/05/2011	Bond Future	126.05	Call		0.00000	0,000		0.00	0	0
R210	On	05/05/2011	Bond Future	126.05	Put		690.00000	683,000		0.00	0	0
R210	On	05/05/2011	Bond Future	125.95	Call		0.00000	0,000		0.00	0	0
R210	On	05/05/2011	Bond Future	125.95	Put		590.00000	583,000		0.00	0	0
Total R210 Option										0.00	0	0
Total For R210										0.00	0	278
R211	On	05/05/2011	Bond Future			1.63600	1.63700			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	05/05/2011	Bond Future	2.14	Call		2,769.00000	2,775,000		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		3,040.00000	3,045,000		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		2,497.00000	2,503,000		0.00	0	0
R211	On	05/05/2011	Bond Future	2.09	Put		0.00000	0,000		0.00	0	0
Total R211 Option										0.00	0	0
Total For R211										0.00	0	539
R212	On	05/05/2011	Bond Future			2.45300	2.43300			0.00	0	2,532
Total R212 Future										0.00	0	2,532
R212	On	05/05/2011	Bond Future	2.25	Call		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.25	Put		1,765.00000	1,956,000		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	2.30	Call		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.30	Put		1,279.00000	1,470,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.20	Call		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.20	Put		2,253.00000	2,444,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	2,532
R213	On	05/05/2011	Bond Future			8.93500	8.96100			0.00	0	0
R213	On	04/08/2011	Bond Future			9.01600	9.04300			0.00	0	0
R213	On	03/11/2011	Bond Future			9.10000	9.12700			0.00	0	0
R213	On	02/02/2012	Bond Future			9.18700	9.21500			0.00	0	0
Total R213 Future										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		8,174.00000	7,967,000		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		7,719.00000	7,513,000		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		8,632.00000	8,426,000		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		8,782.00000	8,572,000		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		8,330.00000	8,119,000		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		9,238.00000	9,028,000		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		2,973.00000	2,765,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	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	03/11/2011	Bond Future	8.80	Put	2,569.00000	2,362,000		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	3,380.00000	3,172,000		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	1,648.00000	1,437,000		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	1,261.00000	1,049,000		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	2,039.00000	1,827,000		0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									0.00	0	0
Total for Bond									563,779,650.00	5,000	105,479
GOVI	On	05/05/2011	GOVI			344.87500	344.89500		0.00	0	205
GOVI	On	04/08/2011	GOVI			349.81200	349.83200		0.00	0	0
Total GOVI Future									0.00	0	205
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	41,050.00000	41,250,000		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	41,150.00000	41,350,000		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	40,950.00000	41,150,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Call	18,320.00000	18,120,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Put	0.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Call	18,220.00000	18,020,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Put	0.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Call	18,420.00000	18,220,000		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	Put		0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	205
Total for GOVI									0.00	0	205
AL7T	On 05/05/2011	Index Future			373.60300	373.77200			0.00	0	30
AL7T	On 04/08/2011	Index Future			378.95200	379.12200			0.00	0	0
Total AL7T Future									0.00	0	30
Total For AL7T									0.00	0	30
ALBI	On 05/05/2011	Index Future			343.78700	343.75500			0.00	0	1,070
ALBI	On 04/08/2011	Index Future			348.70900	348.67600			0.00	0	0
Total ALBI Future									0.00	0	1,070
Total For ALBI									0.00	0	1,070
CRD1	On 05/05/2011	Index Future			155.57100	155.57500			0.00	0	2
CRD1	On 04/08/2011	Index Future			157.71700	157.72100			0.00	0	0
Total CRD1 Future									0.00	0	2
Total For CRD1									0.00	0	2
IGOV	On 05/05/2011	Index Future			150.20900	150.21300		3,004,180.00	0.00	2	63
IGOV	On 04/08/2011	Index Future			152.36000	152.36400		0.00	0.00	0	0
Total IGOV Future									3,004,180.00	2	63
Total For IGOV									3,004,180.00	2	63
ILBI	On 05/05/2011	Index Future			406.28200	406.31300			0.00	0	336
Total ILBI Future									0.00	0	336
Total For ILBI									0.00	0	336
OTH1	On 05/05/2011	Index Future			337.55300	337.24000			0.00	0	3
OTH1	On 04/08/2011	Index Future			342.38600	342.06700			0.00	0	0
Total OTH1 Future									0.00	0	3
Total For OTH1									0.00	0	3
TRT1	On 05/05/2011	Index Future			340.73500	340.71200			0.00	0	100
TRT1	On 04/08/2011	Index Future			345.43600	345.41200			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							3,004,180.00	2	1,604
JIBAR On 20/04/2011 Jibar Future			5.59300	5.59400			0.00	0	2,001
JIBAR On 18/05/2011 Jibar Future			5.62100	5.62600			0.00	0	3,001
JIBAR On 15/06/2011 Jibar Future			5.64700	5.65700			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.72900	5.73300			0.00	0	2,000
JIBAR On 17/08/2011 Jibar Future			5.82400	5.82000			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			5.95200	5.93500			0.00	0	14,700
JIBAR On 21/12/2011 Jibar Future			6.38000	6.37600			0.00	0	5,591
JIBAR On 20/03/2012 Jibar Future			6.90400	6.90900			0.00	0	1,090
JIBAR On 20/06/2012 Jibar Future			7.41000	7.41500			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.80700	7.81100			0.00	0	44,710
JIBAR On 19/12/2012 Jibar Future			8.14800	8.15800			0.00	0	513
JIBAR On 20/03/2013 Jibar Future			8.48300	8.49000			0.00	0	0
Total Jibar Future							0.00	0	80,386
Total For JIBAR FUTURE							0.00	0	80,386
Total for Jibar							0.00	0	80,386
Total for Derivatives :							566,783,830.00	5,002	187,674
R155 On 31/08/2011 Spot Bond			5.77000	5.75000			0.00	0	0
Total R155 SPOT							0.00	0	0
Total For R155							0.00	0	0
R157 On 15/09/2015 Spot Bond			7.72000	7.69500			0.00	0	0
Total R157 SPOT							0.00	0	0
Total For R157							0.00	0	0
R186 On 21/12/2026 Spot Bond			8.77000	8.79500			0.00	0	0
Total R186 SPOT							0.00	0	0
Total For R186							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201 On 21/12/2014 Spot Bond			7.35000	7.31500			0.00	0	0
Total R201 SPOT							0.00	0	0
Total For R201							0.00	0	0
R202 On 07/12/2033 Spot Bond			2.70000	2.70000			0.00	0	0
Total R202 SPOT							0.00	0	0
Total For R202							0.00	0	0
R203 On 15/09/2017 Spot Bond			8.30000	8.27500			0.00	0	0
Total R203 SPOT							0.00	0	0
Total For R203							0.00	0	0
R204 On 21/12/2018 Spot Bond			8.43000	8.41500			0.00	0	0
Total R204 SPOT							0.00	0	0
Total For R204							0.00	0	0
R206 On 15/01/2014 Spot Bond			7.04000	7.02000			0.00	0	0
Total R206 SPOT							0.00	0	0
Total For R206							0.00	0	0
R207 On 15/01/2020 Spot Bond			8.52000	8.51000			0.00	0	0
Total R207 SPOT							0.00	0	0
Total For R207							0.00	0	0
R208 On 31/03/2021 Spot Bond			8.57500	8.57000			0.00	0	0
Total R208 SPOT							0.00	0	0
Total For R208							0.00	0	0
R209 On 31/03/2036 Spot Bond			8.84000	8.86000			0.00	0	0
Total R209 SPOT							0.00	0	0
Total For R209							0.00	0	0
R212 On 31/01/2022 Spot Bond			2.72000	2.70000			0.00	0	0
Total R212 SPOT							0.00	0	0
Total For R212							0.00	0	0
R213 On 28/02/2031 Spot Bond			8.00000	8.00000			0.00	0	0
Total R213 SPOT							0.00	0	0
Total For R213							0.00	0	0
Total for SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for SPOT :							0.00	0	0
Total Futures							566,783,830.00	5,002	180,573
Total Options							0.00	0	7,101
Grand Total:							566,783,830.00	5,002	187,674