



Interest Rates Daily MTM Report

Daily summary for: 06/04/2011

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			7.73800	7.76300		3.75	0.00	0	2,405
R157 On 04/08/2011 Bond Future			7.88700	7.91400		4.00	0.00	0	0
R157 On 03/11/2011 Bond Future			8.05400	8.08300		4.25	1,197,069.00	10	3,684
R157 On 02/02/2012 Bond Future			8.24500	8.27600		4.25	0.00	0	0
Total R157 Future							1,197,069.00	10	6,089
R157 On 05/05/2011 Bond Future	7.75	Call		493.00000	536,000	3.70	0.00	0	0
R157 On 05/05/2011 Bond Future	7.75	Put		546.00000	487,000	3.70	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Call		600.00000	649,000	3.71	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Put		449.00000	395,000	3.71	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Call		399.00000	436,000	3.68	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Put		657.00000	592,000	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		318.00000	348,000	3.67	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		782.00000	710,000	3.67	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		491.00000	517,000	3.87	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,099.00000	2,021,000	3.87	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		551.00000	580,000	3.88	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,963.00000	1,888,000	3.88	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		436.00000	461,000	3.86	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,240.00000	2,161,000	3.86	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Put		0.00000	2,929,000	3.82	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Call		0.00000	243,000	3.82	320,760.00	1,320	1,320
R157	On	04/08/2011	Bond Future	7.60	Put		0.00000	1,760,000	3.90	0.00	0	0
R157	On	04/08/2011	Bond Future	7.60	Call		0.00000	647,000	3.90	284,680.00	440	440
R157	On	04/08/2011	Bond Future	7.80	Call		0.00000	968,000	3.95	0.00	0	0
R157	On	04/08/2011	Bond Future	7.80	Put		0.00000	1,304,000	3.95	573,760.00	440	440
R157	On	04/08/2011	Bond Future	8.20	Call		0.00000	1,850,000	4.06	0.00	0	0
R157	On	04/08/2011	Bond Future	8.20	Put		0.00000	651,000	4.06	859,320.00	1,320	1,320
R157	On	03/11/2011	Bond Future	8.25	Call		1,861.00000	1,917,000	4.25	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,260.00000	1,211,000	4.25	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		1,967.00000	2,026,000	4.27	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,187.00000	1,141,000	4.27	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,757.00000	1,812,000	4.24	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,336.00000	1,286,000	4.24	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,268.00000	2,325,000	4.25	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		1,517.00000	1,470,000	4.25	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		2,369.00000	2,427,000	4.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.55	Put		1,452.00000	1,405,000	4.27	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,170.00000	2,225,000	4.24	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		1,586.00000	1,537,000	4.24	0.00	0	0
Total R157 Option										2,038,520.00	3,520	3,520
Total For R157										3,235,589.00	3,530	9,609
R186	On	05/05/2011	Bond Future			8.73700	8.80000		10.25	298,410,787.60	2,510	29,349
R186	On	04/08/2011	Bond Future			8.82900	8.89500		11.50	0.00	0	0
R186	On	03/11/2011	Bond Future			8.92200	8.99000		11.75	0.00	0	12,982
R186	On	02/02/2012	Bond Future			9.01700	9.08700		12.50	0.00	0	2,500
Total R186 Future										298,410,787.60	2,510	44,831
R186	On	05/05/2011	Bond Future	8.75	Call		1,153.00000	1,415,000	10.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,618.00000	1,294,000	10.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		1,374.00000	1,668,000	10.15	0.00	0	1
R186	On	05/05/2011	Bond Future	8.80	Put		1,374.00000	1,081,000	10.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		956.00000	1,187,000	10.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		1,889.00000	1,534,000	10.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		7,801.00000	7,221,000	9.86	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		14.00000	21,000	9.86	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		873.00000	1,002,000	11.02	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		6,966.00000	6,493,000	11.02	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		979.00000	1,119,000	11.04	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		6,583.00000	6,120,000	11.04	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		779.00000	896,000	11.01	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		7,364.00000	6,879,000	11.01	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Put		6,210.00000	5,760,000	11.06	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Call		1,093.00000	1,245,000	11.06	0.00	0	600

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	8.70	Put		3,953.00000	3,600,000	11.19	0.00	0	0
R186	On	04/08/2011	Bond Future	8.70	Call		2,160.00000	2,409,000	11.19	0.00	0	200
R186	On	04/08/2011	Bond Future	8.95	Call		3,233.00000	3,556,000	11.33	0.00	0	0
R186	On	04/08/2011	Bond Future	8.95	Put		2,735.00000	2,455,000	11.33	0.00	0	200
R186	On	04/08/2011	Bond Future	9.70	Call		7,712.00000	8,210,000	11.82	0.00	0	0
R186	On	04/08/2011	Bond Future	9.70	Put		728.00000	623,000	11.82	0.00	0	600
R186	On	03/11/2011	Bond Future	9.00	Call		4,143.00000	4,458,000	11.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		4,054.00000	3,760,000	11.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		4,374.00000	4,699,000	11.63	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		3,841.00000	3,558,000	11.63	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		3,919.00000	4,223,000	11.56	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		4,276.00000	3,972,000	11.56	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		4,695.00000	4,999,000	12.33	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		5,459.00000	5,149,000	12.33	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		4,912.00000	5,224,000	12.36	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		5,236.00000	4,934,000	12.36	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		4,483.00000	4,779,000	12.30	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		5,689.00000	5,371,000	12.30	0.00	0	0
Total R186 Option										0.00	0	7,101
Total For R186										298,410,787.60	2,510	51,932
R189	On	05/05/2011	Bond Future			208.80186	208.78942			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	05/05/2011	Bond Future	207.30	Call		1,489.00000	1,502,000		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		1,439.00000	1,452,000		0.00	0	0
R189	On	05/05/2011	Bond Future	207.35	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
R189	On	05/05/2011	Bond Future	207.25	Call		1,539.00000	1,552,000		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			232.00533	231.96600			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	05/05/2011	Bond Future	232.00	Call		0.00000	5,000		0.00	0	0
R197	On	05/05/2011	Bond Future	232.00	Put		34.00000	0,000		0.00	0	0
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		84.00000	45,000		0.00	0	0
R197	On	05/05/2011	Bond Future	231.95	Call		16.00000	55,000		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			7.36500	7.39000		3.00	0.00	0	484
R201	On	04/08/2011	Bond Future			7.50300	7.52900		3.50	0.00	0	0
R201	On	03/11/2011	Bond Future			7.65600	7.68500		3.50	0.00	0	0
R201	On	02/02/2012	Bond Future			7.83100	7.86200		3.50	0.00	0	0
Total R201 Future										0.00	0	484
R201	On	05/05/2011	Bond Future	7.75	Call		1,197.00000	1,266,000	3.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		51.00000	40,000	3.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,340.00000	1,412,000	3.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		36.00000	28,000	3.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,058.00000	1,124,000	3.05	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		70.00000	56,000	3.05	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		467.00000	491,000	3.39	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,305.00000	1,251,000	3.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/08/2011	Bond Future	7.30	Call		523.00000	549,000	3.40	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,210.00000	1,159,000	3.40	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		416.00000	438,000	3.38	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,405.00000	1,350,000	3.38	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,635.00000	1,684,000	3.57	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		765.00000	733,000	3.57	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,725.00000	1,775,000	3.58	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		718.00000	687,000	3.58	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,548.00000	1,595,000	3.56	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		815.00000	782,000	3.56	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		1,887.00000	1,934,000	3.57	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		899.00000	867,000	3.57	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		1,970.00000	2,018,000	3.58	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		856.00000	824,000	3.58	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		1,805.00000	1,852,000	3.56	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		944.00000	911,000	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			0.35800	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	41,804,000		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	42,832,000		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	40,765,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	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
Total R202 Option										0.00	0	0
Total For R202										0.00	0	10,539
R203	On	05/05/2011	Bond Future			8.28500	8.34000		5.75	0.00	0	517
R203	On	04/08/2011	Bond Future			8.41500	8.47200		6.25	0.00	0	0
R203	On	03/11/2011	Bond Future			8.55500	8.61500		6.50	0.00	0	1,416
R203	On	02/02/2012	Bond Future			8.70700	8.77100		6.75	0.00	0	0
Total R203 Future										0.00	0	1,933
R203	On	05/05/2011	Bond Future	8.25	Call		459.00000	562,000	5.66	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		896.00000	732,000	5.66	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		563.00000	682,000	5.68	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		757.00000	609,000	5.68	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		368.00000	457,000	5.64	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,049.00000	871,000	5.64	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		574.00000	644,000	5.98	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,803.00000	2,607,000	5.98	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		641.00000	718,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,631.00000	2,442,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		512.00000	576,000	5.96	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,981.00000	2,779,000	5.96	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,692.00000	1,816,000	6.39	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		2,209.00000	2,063,000	6.39	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		1,801.00000	1,930,000	6.41	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		2,093.00000	1,952,000	6.41	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,586.00000	1,705,000	6.37	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		2,328.00000	2,178,000	6.37	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,390.00000	2,528,000	6.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/02/2012	Bond Future	8.75	Put		2,480.00000	2,343,000	6.63	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,504.00000	2,645,000	6.65	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		2,380.00000	2,245,000	6.65	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,279.00000	2,413,000	6.61	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		2,584.00000	2,443,000	6.61	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	1,933
R204	On	05/05/2011	Bond Future			8.41900	8.46900		6.75	0.00	0	100
R204	On	04/08/2011	Bond Future			8.54100	8.59200		7.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.66600	8.72000		7.75	0.00	0	1,876
R204	On	02/02/2012	Bond Future			8.79900	8.85600		8.25	0.00	0	0
Total R204 Future										0.00	0	1,976
R204	On	05/05/2011	Bond Future	8.50	Call		852.00000	994,000	6.66	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		684.00000	553,000	6.66	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,005.00000	1,163,000	6.68	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		566.00000	451,000	6.68	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		713.00000	839,000	6.64	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		816.00000	670,000	6.64	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		523.00000	582,000	7.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,706.00000	3,496,000	7.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		587.00000	651,000	7.23	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		3,496.00000	3,291,000	7.23	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		465.00000	518,000	7.20	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,922.00000	3,706,000	7.20	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,380.00000	2,521,000	7.64	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		2,227.00000	2,092,000	7.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/11/2011	Bond Future	8.80	Call		2,516.00000	2,662,000	7.66	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		2,109.00000	1,979,000	7.66	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,248.00000	2,384,000	7.61	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		2,350.00000	2,210,000	7.61	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		3,255.00000	3,409,000	8.25	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		2,549.00000	2,421,000	8.25	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		3,394.00000	3,551,000	8.28	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		2,444.00000	2,320,000	8.28	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		3,120.00000	3,270,000	8.23	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		2,658.00000	2,527,000	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			7.07200	7.08100		2.25	0.00	0	0
R206	On	04/08/2011	Bond Future			7.22300	7.23300		2.50	0.00	0	0
R206	On	03/11/2011	Bond Future			7.39100	7.40200		2.50	0.00	0	0
R206	On	02/02/2012	Bond Future			7.59700	7.61000		2.50	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,030.00000	1,049,000	2.34	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		22.00000	19,000	2.34	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,143.00000	1,163,000	2.35	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		15.00000	13,000	2.35	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		920.00000	938,000	2.32	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		31.00000	27,000	2.32	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		341.00000	347,000	2.41	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		855.00000	839,000	2.41	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		386.00000	392,000	2.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/08/2011	Bond Future	7.05	Put		790.00000	774,000	2.43	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		302.00000	307,000	2.40	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		927.00000	910,000	2.40	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,182.00000	1,195,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		493.00000	484,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,248.00000	1,261,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		461.00000	452,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,118.00000	1,130,000	2.54	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		528.00000	518,000	2.54	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,310.00000	1,323,000	2.55	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		623.00000	613,000	2.55	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,367.00000	1,381,000	2.56	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		593.00000	584,000	2.56	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		1,253.00000	1,266,000	2.54	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		654.00000	644,000	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			8.48700	8.55600		7.50	0.00	0	1,020
R207	On	04/08/2011	Bond Future			8.60000	8.67200		8.50	0.00	0	0
R207	On	03/11/2011	Bond Future			8.71200	8.78700		8.75	0.00	0	600
R207	On	02/02/2012	Bond Future			8.83000	8.90900		9.25	0.00	0	0
Total R207 Future										0.00	0	1,620
R207	On	05/05/2011	Bond Future	8.50	Call		650.00000	827,000	7.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		972.00000	752,000	7.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		785.00000	984,000	7.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		819.00000	622,000	7.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/05/2011	Bond Future	8.45	Call		532.00000	686,000	7.39	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,142.00000	900,000	7.39	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		813.00000	934,000	8.19	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		3,205.00000	2,923,000	8.19	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		901.00000	1,032,000	8.21	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,005.00000	2,734,000	8.21	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		730.00000	843,000	8.17	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,410.00000	3,121,000	8.17	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,353.00000	2,557,000	8.63	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		2,554.00000	2,350,000	8.63	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,491.00000	2,702,000	8.65	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		2,421.00000	2,223,000	8.65	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,219.00000	2,416,000	8.60	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		2,693.00000	2,482,000	8.60	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		3,301.00000	3,526,000	9.25	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		2,823.00000	2,630,000	9.25	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		3,445.00000	3,677,000	9.28	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		2,706.00000	2,520,000	9.28	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		3,151.00000	3,371,000	9.19	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		2,935.00000	2,738,000	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			8.52300	8.60700		8.50	0.00	0	190
R208	On	04/08/2011	Bond Future			8.62300	8.71000		9.25	0.00	0	120
R208	On	03/11/2011	Bond Future			8.72700	8.81700		9.75	0.00	0	5,604

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			8.83400	8.92800		10.25	0.00	0	0
Total R208 Future										0.00	0	5,914
R208	On	05/05/2011	Bond Future	8.50	Call		565.00000	771,000	8.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,215.00000	911,000	8.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		691.00000	925,000	8.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,036.00000	761,000	8.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		456.00000	634,000	8.35	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,411.00000	1,080,000	8.35	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		790.00000	940,000	8.86	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,559.00000	3,194,000	8.86	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		879.00000	1,040,000	8.88	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		3,342.00000	2,988,000	8.88	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		708.00000	847,000	8.84	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,785.00000	3,409,000	8.84	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,373.00000	2,631,000	9.59	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		2,760.00000	2,498,000	9.59	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,517.00000	2,784,000	9.62	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		2,615.00000	2,362,000	9.62	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,233.00000	2,481,000	9.56	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		2,910.00000	2,638,000	9.56	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		3,457.00000	3,744,000	10.08	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		3,054.00000	2,810,000	10.08	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,609.00000	3,903,000	10.11	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		2,927.00000	2,690,000	10.11	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		3,307.00000	3,587,000	10.05	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	8.95	Put		3,183.00000	2,933,000	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			8.81000	8.86300		13.50	0.00	0	21,100
R209	On	04/08/2011	Bond Future			8.88100	8.93500		14.75	0.00	0	0
R209	On	03/11/2011	Bond Future			8.95200	9.00800		15.75	0.00	0	1,033
R209	On	02/02/2012	Bond Future			9.02500	9.08200		16.25	0.00	0	0
Total R209 Future										0.00	0	22,133
R209	On	05/05/2011	Bond Future	8.50	Call		228.00000	289,000	13.17	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		3,169.00000	2,812,000	13.17	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		299.00000	374,000	13.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,824.00000	2,481,000	13.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		172.00000	219,000	13.15	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,532.00000	3,161,000	13.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		1,158.00000	1,282,000	14.24	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,655.00000	4,359,000	14.24	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,281.00000	1,415,000	14.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,363.00000	4,077,000	14.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		1,043.00000	1,157,000	14.22	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,959.00000	4,653,000	14.22	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		8,502.00000	8,880,000	15.60	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		308.00000	266,000	15.60	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		2,561.00000	2,742,000	15.33	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		4,576.00000	4,327,000	15.33	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,727.00000	2,916,000	15.37	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		4,344.00000	4,103,000	15.37	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	8.70	Call		2,403.00000	2,577,000	15.30	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		4,818.00000	4,562,000	15.30	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		4,060.00000	4,275,000	16.03	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		4,682.00000	4,466,000	16.03	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		4,245.00000	4,466,000	16.07	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		4,487.00000	4,276,000	16.07	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,878.00000	4,087,000	15.98	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		4,884.00000	4,661,000	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			125.38934	125.36714			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		633.00000	611,000		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		683.00000	661,000		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		583.00000	561,000		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			1.63300	1.63600			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	05/05/2011	Bond Future	2.14	Call		2,775.00000	2,791,000		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		3,045.00000	3,062,000		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		2,503.00000	2,520,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R211	On	05/05/2011	Bond Future	2.09	Put		0.00000	0,000		0.00	0	0	
Total R211 Option											0	0	
Total For R211											0.00	0	539
R212	On	05/05/2011	Bond Future			2.45100	2.45300			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		1,956.00000	1,936,000		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		1,470.00000	1,451,000		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		2,444.00000	2,425,000		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			8.87200	8.93500			0.00	0	0	
R213	On	04/08/2011	Bond Future			8.95100	9.01600			0.00	0	0	
R213	On	03/11/2011	Bond Future			9.03300	9.10000			0.00	0	0	
R213	On	02/02/2012	Bond Future			9.11800	9.18700			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		7,967.00000	7,465,000		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		7,513.00000	7,010,000		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		8,426.00000	7,923,000		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		8,572.00000	8,061,000		0.00	0	0	
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0	

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/08/2011	Bond Future	8.05	Put	8,119.00000	7,608,000		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	9,028.00000	8,517,000		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	2,765.00000	2,247,000		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	2,362.00000	1,843,000		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	3,172.00000	2,654,000		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	1,437.00000	911,000		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	1,049.00000	523,000		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	1,827.00000	1,302,000		0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									0.00	0	0
Total for Bond									301,646,376.60	6,040	109,489
GOVI	On	05/05/2011	GOVI			345.82300	344.87500		0.00	0	205
GOVI	On	04/08/2011	GOVI			350.77500	349.81200		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	41,250.00000	31,770,000		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	41,350.00000	31,870,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	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
GOVI	On	05/05/2011	GOVI	348.99	Put		41,150.00000	31,670,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Call		18,120.00000	27,750,000		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		18,020.00000	27,650,000		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		18,220.00000	27,850,000		0.00	0	0
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			374.99200	373.60300			0.00	0	30
AL7T	On	04/08/2011	Index Future			380.36200	378.95200			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			344.79300	343.78700			0.00	0	1,070
ALBI	On	04/08/2011	Index Future			349.73100	348.70900			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			155.81700	155.57100			0.00	0	2
CRD1	On	04/08/2011	Index Future			157.96800	157.71700			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			150.16800	150.20900			0.00	0	63
IGOV	On	04/08/2011	Index Future			152.31800	152.36000			0.00	0	0
Total IGOV Future										0.00	0	63
Total For IGOV										0.00	0	63
ILBI	On	05/05/2011	Index Future			406.35400	406.28200			0.00	0	336
Total ILBI Future										0.00	0	336

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ILBI							0.00	0	336
OTH1 On 05/05/2011 Index Future			338.87100	337.55300			0.00	0	3
OTH1 On 04/08/2011 Index Future			343.72300	342.38600			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			341.69000	340.73500			0.00	0	100
TRT1 On 04/08/2011 Index Future			346.40600	345.43600			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,604
JIBAR On 20/04/2011 Jibar Future			5.59000	5.59300			0.00	0	2,001
JIBAR On 18/05/2011 Jibar Future			5.62000	5.62100			0.00	0	3,001
JIBAR On 15/06/2011 Jibar Future			5.65000	5.64700			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.71000	5.72900			0.00	0	2,000
JIBAR On 17/08/2011 Jibar Future			5.79000	5.82400			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			5.92000	5.95200			0.00	0	14,700
JIBAR On 21/12/2011 Jibar Future			6.34000	6.38000			0.00	0	5,591
JIBAR On 20/03/2012 Jibar Future			6.84000	6.90400			0.00	0	1,090
JIBAR On 20/06/2012 Jibar Future			7.34000	7.41000			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.74000	7.80700			0.00	0	44,710
JIBAR On 19/12/2012 Jibar Future			8.09000	8.14800			0.00	0	513
JIBAR On 20/03/2013 Jibar Future			8.34000	8.48300			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 :							301,646,376.60	6,040	191,684
R155 On 31/08/2011 Spot Bond			5.75000	5.77000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R155 SPOT							0.00	0	0
Total For R155							0.00	0	0
R157 On 15/09/2015 Spot Bond			7.70000	7.72000			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			8.71000	8.77000			0.00	0	0
Total R186 SPOT							0.00	0	0
Total For R186							0.00	0	0
R201 On 21/12/2014 Spot Bond			7.33000	7.35000			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			8.25000	8.30000			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			8.38500	8.43000			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			7.03500	7.04000			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			8.45500	8.52000			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			8.49500	8.57500			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			8.79000	8.84000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R209 SPOT							0.00	0	0
Total For R209							0.00	0	0
R212 On 31/01/2022 Spot Bond			2.72000	2.72000			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			8.85000	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
Total for SPOT :							0.00	0	0
Total Futures							299,607,856.60	2,520	181,063
Total Options							2,038,520.00	3,520	10,621
Grand Total:							301,646,376.60	6,040	191,684