

# Interest Rates Daily MTM Report

Daily summary for: 13/04/2011

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
<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			7.82000	7.80900		3.75	0.00	0	2,405
R157 On 04/08/2011 Bond Future			7.97500	7.96300		4.00	0.00	0	0
R157 On 03/11/2011 Bond Future			8.14900	8.13600		4.25	0.00	0	3,732
R157 On 02/02/2012 Bond Future			8.35000	8.33500		4.25	0.00	0	0
<b>Total R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>6,137</b>
R157 On 05/05/2011 Bond Future	7.75	Call		344.00000	316,000	3.70	0.00	0	0
R157 On 05/05/2011 Bond Future	7.75	Put		586.00000	603,000	3.70	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Call		437.00000	406,000	3.71	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Put		474.00000	488,000	3.71	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Call		265.00000	240,000	3.68	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Put		712.00000	732,000	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		199.00000	178,000	3.67	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		851.00000	875,000	3.67	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		412.00000	397,000	3.87	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,208.00000	2,239,000	3.87	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		467.00000	450,000	3.88	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,068.00000	2,097,000	3.88	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		364.00000	350,000	3.86	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,356.00000	2,388,000	3.86	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Put		3,161.00000	3,198,000	3.82	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Call		182.00000	173,000	3.82	0.00	0	1,320
R157	On	04/08/2011	Bond Future	7.60	Put		1,931.00000	1,959,000	3.90	0.00	0	0
R157	On	04/08/2011	Bond Future	7.60	Call		526.00000	508,000	3.90	0.00	0	440
R157	On	04/08/2011	Bond Future	7.80	Call		812.00000	789,000	3.95	0.00	0	0
R157	On	04/08/2011	Bond Future	7.80	Put		1,440.00000	1,464,000	3.95	0.00	0	440
R157	On	04/08/2011	Bond Future	8.20	Call		1,633.00000	1,600,000	4.06	0.00	0	0
R157	On	04/08/2011	Bond Future	8.20	Put		727.00000	740,000	4.06	0.00	0	1,320
R157	On	03/11/2011	Bond Future	8.25	Call		1,728.00000	1,699,000	4.25	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,318.00000	1,336,000	4.25	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		1,832.00000	1,802,000	4.27	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,243.00000	1,260,000	4.27	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,629.00000	1,600,000	4.24	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,399.00000	1,417,000	4.24	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,135.00000	2,104,000	4.25	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		1,583.00000	1,602,000	4.25	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		2,233.00000	2,201,000	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		1,514.00000	1,532,000	4.27	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,039.00000	2,009,000	4.24	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		1,654.00000	1,674,000	4.24	0.00	0	0
<b>Total R157 Option</b>										<b>0.00</b>	<b>0</b>	<b>3,520</b>
<b>Total For R157</b>										<b>0.00</b>	<b>0</b>	<b>9,657</b>
R186	On	05/05/2011	Bond Future			8.81100	8.79400		10.25	0.00	0	29,349
R186	On	04/08/2011	Bond Future			8.90500	8.88800		11.50	0.00	0	0
R186	On	03/11/2011	Bond Future			9.00100	8.98200		11.75	0.00	0	13,291
R186	On	02/02/2012	Bond Future			9.09900	9.08000		12.50	0.00	0	2,500
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>45,140</b>
R186	On	05/05/2011	Bond Future	8.75	Call		1,009.00000	914,000	10.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,418.00000	1,481,000	10.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		1,231.00000	1,126,000	10.15	0.00	0	1
R186	On	05/05/2011	Bond Future	8.80	Put		1,175.00000	1,228,000	10.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		814.00000	729,000	10.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		1,691.00000	1,764,000	10.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		7,736.00000	7,892,000	9.86	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		5.00000	3,000	9.86	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		825.00000	783,000	11.02	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		6,854.00000	6,967,000	11.02	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		928.00000	883,000	11.04	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		6,468.00000	6,578,000	11.04	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		732.00000	694,000	11.01	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		7,253.00000	7,370,000	11.01	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Put		6,094.00000	6,200,000	11.06	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Call		1,040.00000	992,000	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		3,832.00000	3,910,000	11.19	0.00	0	0
R186	On	04/08/2011	Bond Future	8.70	Call		2,102.00000	2,026,000	11.19	0.00	0	200
R186	On	04/08/2011	Bond Future	8.95	Call		3,181.00000	3,085,000	11.33	0.00	0	0
R186	On	04/08/2011	Bond Future	8.95	Put		2,619.00000	2,677,000	11.33	0.00	0	200
R186	On	04/08/2011	Bond Future	9.70	Call		7,708.00000	7,570,000	11.82	0.00	0	0
R186	On	04/08/2011	Bond Future	9.70	Put		660.00000	677,000	11.82	0.00	0	600
R186	On	03/11/2011	Bond Future	9.00	Call		4,113.00000	4,015,000	11.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		3,953.00000	4,024,000	11.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		4,344.00000	4,243,000	11.63	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		3,740.00000	3,808,000	11.63	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		3,887.00000	3,792,000	11.56	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		4,173.00000	4,247,000	11.56	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		4,667.00000	4,576,000	12.33	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		5,370.00000	5,445,000	12.33	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		4,884.00000	4,791,000	12.36	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		5,147.00000	5,220,000	12.36	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		4,455.00000	4,366,000	12.30	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		5,600.00000	5,677,000	12.30	0.00	0	0
<b>Total R186 Option</b>										<b>0.00</b>	<b>0</b>	<b>7,101</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>52,241</b>
R189	On	05/05/2011	Bond Future			208.75493	208.74219			0.00	0	0
<b>Total R189 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R189	On	05/05/2011	Bond Future	207.30	Call		1,442.00000	1,455,000		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		1,392.00000	1,405,000		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		1,492.00000	1,505,000		0.00	0	0
R189	On	05/05/2011	Bond Future	207.25	Put		0.00000	0,000		0.00	0	0
<b>Total R189 Option</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	05/05/2011	Bond Future			231.65912	231.83935			0.00	0	0
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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		161.00000	341,000		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		211.00000	391,000		0.00	0	0
R197	On	05/05/2011	Bond Future	231.95	Call		0.00000	0,000		0.00	0	0
R197	On	05/05/2011	Bond Future	231.95	Put		111.00000	291,000		0.00	0	0
<b>Total R197 Option</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	05/05/2011	Bond Future			7.41800	7.42200		3.00	0.00	0	484
R201	On	04/08/2011	Bond Future			7.55900	7.56400		3.50	0.00	0	0
R201	On	03/11/2011	Bond Future			7.71700	7.72200		3.50	0.00	0	45
R201	On	02/02/2012	Bond Future			7.89900	7.90400		3.50	0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>529</b>
R201	On	05/05/2011	Bond Future	7.75	Call		1,084.00000	1,092,000	3.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		40.00000	36,000	3.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,228.00000	1,238,000	3.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		26.00000	24,000	3.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		944.00000	951,000	3.05	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		59.00000	53,000	3.05	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		410.00000	412,000	3.39	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,353.00000	1,340,000	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		462.00000	464,000	3.40	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,254.00000	1,241,000	3.40	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		363.00000	365,000	3.38	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,457.00000	1,444,000	3.38	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,554.00000	1,560,000	3.57	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		787.00000	779,000	3.57	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,642.00000	1,648,000	3.58	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		737.00000	729,000	3.58	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,468.00000	1,473,000	3.56	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		838.00000	829,000	3.56	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		1,805.00000	1,811,000	3.57	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		925.00000	918,000	3.57	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		1,887.00000	1,893,000	3.58	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		880.00000	873,000	3.58	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		1,725.00000	1,731,000	3.56	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		971.00000	964,000	3.56	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>529</b>
R202	On	05/05/2011	Bond Future			0.36500	0.34700			0.00	0	10,539
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>10,539</b>
R202	On	05/05/2011	Bond Future	2.05	Call		42,126.00000	41,599,000		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		43,154.00000	42,627,000		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		41,088.00000	40,560,000		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
<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>10,539</b>
R203	On	05/05/2011	Bond Future			8.33200	8.32100		5.75	0.00	0	517
R203	On	04/08/2011	Bond Future			8.46400	8.45200		6.25	0.00	0	0
R203	On	03/11/2011	Bond Future			8.60600	8.59400		6.50	0.00	0	1,633
R203	On	02/02/2012	Bond Future			8.76300	8.74900		6.75	0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,150</b>
R203	On	05/05/2011	Bond Future	8.25	Call		417.00000	383,000	5.66	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		762.00000	781,000	5.66	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		524.00000	487,000	5.68	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		626.00000	642,000	5.68	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		325.00000	296,000	5.64	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		914.00000	938,000	5.64	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		565.00000	545,000	5.98	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,701.00000	2,737,000	5.98	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		633.00000	612,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,530.00000	2,565,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		502.00000	484,000	5.96	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,878.00000	2,916,000	5.96	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,704.00000	1,674,000	6.39	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		2,126.00000	2,150,000	6.39	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		1,815.00000	1,784,000	6.41	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		2,012.00000	2,035,000	6.41	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,597.00000	1,568,000	6.37	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		2,245.00000	2,270,000	6.37	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,410.00000	2,375,000	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		2,406.00000	2,431,000	6.63	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,525.00000	2,489,000	6.65	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		2,306.00000	2,330,000	6.65	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,298.00000	2,264,000	6.61	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		2,509.00000	2,535,000	6.61	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>2,150</b>
R204	On	05/05/2011	Bond Future			8.46700	8.44500		6.75	0.00	0	100
R204	On	04/08/2011	Bond Future			8.59000	8.56700		7.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.71700	8.69400		7.75	0.00	0	2,034
R204	On	02/02/2012	Bond Future			8.85300	8.82800		8.25	0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,134</b>
R204	On	05/05/2011	Bond Future	8.50	Call		830.00000	748,000	6.66	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		531.00000	569,000	6.66	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		994.00000	905,000	6.68	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		424.00000	455,000	6.68	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		683.00000	609,000	6.64	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		656.00000	702,000	6.64	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		517.00000	485,000	7.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,568.00000	3,657,000	7.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		582.00000	547,000	7.23	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		3,359.00000	3,445,000	7.23	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		458.00000	428,000	7.20	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,784.00000	3,875,000	7.20	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,411.00000	2,344,000	7.64	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		2,126.00000	2,176,000	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		2,550.00000	2,480,000	7.66	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		2,011.00000	2,058,000	7.66	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,277.00000	2,212,000	7.61	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		2,246.00000	2,299,000	7.61	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		3,299.00000	3,225,000	8.25	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		2,455.00000	2,504,000	8.25	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		3,440.00000	3,364,000	8.28	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		2,352.00000	2,399,000	8.28	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		3,162.00000	3,090,000	8.23	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		2,562.00000	2,613,000	8.23	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>2,134</b>
R206	On	05/05/2011	Bond Future			7.08800	7.09200		2.25	0.00	0	0
R206	On	04/08/2011	Bond Future			7.24000	7.24500		2.50	283,562,106.30	2,805	2,805
R206	On	03/11/2011	Bond Future			7.41000	7.41500		2.50	0.00	0	0
R206	On	02/02/2012	Bond Future			7.62100	7.62600		2.50	0.00	0	0
<b>Total R206 Future</b>										<b>283,562,106.30</b>	<b>2,805</b>	<b>2,805</b>
R206	On	05/05/2011	Bond Future	7.50	Call		995.00000	1,003,000	2.34	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		13.00000	12,000	2.34	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,110.00000	1,118,000	2.35	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		9.00000	7,000	2.35	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		882.00000	890,000	2.32	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		20.00000	18,000	2.32	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		316.00000	318,000	2.41	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		857.00000	848,000	2.41	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		360.00000	362,000	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	781,000	2.43	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		279.00000	280,000	2.40	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		931.00000	921,000	2.40	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,154.00000	1,158,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		491.00000	485,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,219.00000	1,224,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		458.00000	453,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,090.00000	1,094,000	2.54	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		526.00000	520,000	2.54	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,282.00000	1,286,000	2.55	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		624.00000	619,000	2.55	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,339.00000	1,343,000	2.56	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		593.00000	588,000	2.56	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		1,226.00000	1,230,000	2.54	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		655.00000	651,000	2.54	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>283,562,106.30</b>	<b>2,805</b>	<b>2,805</b>
R207	On	05/05/2011	Bond Future			8.56000	8.54300		7.50	0.00	0	1,020
R207	On	04/08/2011	Bond Future			8.67600	8.65800		8.50	0.00	0	0
R207	On	03/11/2011	Bond Future			8.79000	8.77200		8.75	0.00	0	600
R207	On	02/02/2012	Bond Future			8.91300	8.89400		9.25	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		585.00000	527,000	7.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		832.00000	872,000	7.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		722.00000	658,000	7.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		682.00000	715,000	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		465.00000	414,000	7.39	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,001.00000	1,047,000	7.39	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		792.00000	755,000	8.19	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		3,106.00000	3,169,000	8.19	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		880.00000	841,000	8.21	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		2,906.00000	2,968,000	8.21	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		709.00000	676,000	8.17	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,311.00000	3,379,000	8.17	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,353.00000	2,298,000	8.63	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		2,473.00000	2,515,000	8.63	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,493.00000	2,436,000	8.65	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		2,341.00000	2,382,000	8.65	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,218.00000	2,165,000	8.60	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		2,610.00000	2,655,000	8.60	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		3,308.00000	3,249,000	9.25	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		2,751.00000	2,792,000	9.25	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		3,454.00000	3,393,000	9.28	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		2,636.00000	2,675,000	9.28	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		3,157.00000	3,099,000	9.19	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		2,862.00000	2,904,000	9.19	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			8.61200	8.58500		8.50	0.00	0	190
R208	On	04/08/2011	Bond Future			8.71500	8.68700		9.25	0.00	0	120
R208	On	03/11/2011	Bond Future			8.82200	8.79300		9.75	0.00	0	5,899

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			8.93400	8.90300		10.25	0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>6,209</b>
R208	On	05/05/2011	Bond Future	8.50	Call		516.00000	439,000	8.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,033.00000	1,119,000	8.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		645.00000	557,000	8.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		857.00000	933,000	8.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		405.00000	339,000	8.35	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,227.00000	1,325,000	8.35	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		783.00000	730,000	8.86	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,417.00000	3,529,000	8.86	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		873.00000	816,000	8.88	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		3,200.00000	3,309,000	8.88	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		700.00000	651,000	8.84	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,641.00000	3,758,000	8.84	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,399.00000	2,310,000	9.59	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		2,648.00000	2,726,000	9.59	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,546.00000	2,454,000	9.62	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		2,506.00000	2,581,000	9.62	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,257.00000	2,171,000	9.56	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		2,796.00000	2,877,000	9.56	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		3,495.00000	3,395,000	10.08	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		2,951.00000	3,025,000	10.08	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,650.00000	3,548,000	10.11	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		2,827.00000	2,899,000	10.11	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		3,344.00000	3,247,000	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		3,080.00000	3,157,000	10.05	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>6,209</b>
R209	On	05/05/2011	Bond Future			8.89100	8.84800		13.50	0.00	0	21,100
R209	On	04/08/2011	Bond Future			8.96400	8.91900		14.75	0.00	0	0
R209	On	03/11/2011	Bond Future			9.03700	8.99200		15.75	0.00	0	1,118
R209	On	02/02/2012	Bond Future			9.11200	9.06500		16.25	0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>22,218</b>
R209	On	05/05/2011	Bond Future	8.50	Call		165.00000	115,000	13.17	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,988.00000	3,275,000	13.17	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		227.00000	162,000	13.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,634.00000	2,906,000	13.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		118.00000	80,000	13.15	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,361.00000	3,660,000	13.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		1,132.00000	1,020,000	14.24	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,505.00000	4,741,000	14.24	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,256.00000	1,135,000	14.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,214.00000	4,441,000	14.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		1,016.00000	913,000	14.22	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,808.00000	5,053,000	14.22	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		8,582.00000	8,260,000	15.60	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		264.00000	290,000	15.60	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		2,557.00000	2,403,000	15.33	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		4,449.00000	4,638,000	15.33	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,725.00000	2,564,000	15.37	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		4,220.00000	4,402,000	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		2,398.00000	2,250,000	15.30	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		4,691.00000	4,886,000	15.30	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		4,075.00000	3,889,000	16.03	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		4,569.00000	4,737,000	16.03	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		4,262.00000	4,071,000	16.07	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		4,375.00000	4,538,000	16.07	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,891.00000	3,711,000	15.98	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		4,768.00000	4,942,000	15.98	0.00	0	0
<b>Total R209 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>22,218</b>
R210	On	05/05/2011	Bond Future			125.61228	125.59038			0.00	0	278
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>278</b>
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		410.00000	388,000		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		460.00000	438,000		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		360.00000	338,000		0.00	0	0
<b>Total R210 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	<b>278</b>
R211	On	05/05/2011	Bond Future			1.61700	1.62000			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		2,864.00000	2,881,000		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		3,135.00000	3,151,000		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		2,593.00000	2,609,000		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
<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			2.42600	2.41800			0.00	0	2,532
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,532</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		1,621.00000	1,698,000		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		1,136.00000	1,212,000		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		2,110.00000	2,186,000		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>2,532</b>
R213	On	05/05/2011	Bond Future			8.94300	8.92000			0.00	0	0
R213	On	04/08/2011	Bond Future			9.02300	9.00000			0.00	0	0
R213	On	03/11/2011	Bond Future			9.10700	9.08300			0.00	0	0
R213	On	02/02/2012	Bond Future			9.19500	9.17000			0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.00	Put		7,848.00000	8,031,000		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		7,393.00000	7,576,000		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		8,306.00000	8,489,000		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		8,446.00000	8,626,000		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		7,994.00000	8,174,000		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		8,902.00000	9,082,000		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		2,634.00000	2,819,000		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		2,231.00000	2,416,000		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		3,041.00000	3,226,000		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		1,308.00000	1,497,000		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		920.00000	1,109,000		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		1,698.00000	1,888,000		0.00	0	0
<b>Total R213 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Bond</b>										<b>283,562,106.30</b>	<b>2,805</b>	<b>113,451</b>
GOVI	On	05/05/2011	GOVI			344.47400	345.00200			0.00	0	205
GOVI	On	04/08/2011	GOVI			349.41500	349.95000			0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>205</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		39,980.00000	45,260,000		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		40,080.00000	45,360,000		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		39,880.00000	45,160,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Call		19,500.00000	14,150,000		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		19,400.00000	14,050,000		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		19,600.00000	14,250,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		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>205</b>
<b>Total for GOVI</b>										<b>0.00</b>	<b>0</b>	<b>205</b>
AL7T	On	05/05/2011	Index Future			373.37800	374.05600			0.00	0	30
AL7T	On	04/08/2011	Index Future			378.73400	379.42000			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			343.39400	343.95700			0.00	0	1,070
ALBI	On	04/08/2011	Index Future			348.32000	348.88900			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>
CRD1	On	05/05/2011	Index Future			155.47400	155.59500			0.00	0	2
CRD1	On	04/08/2011	Index Future			157.62200	157.74400			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			150.08400	150.27800			0.00	0	65
IGOV	On	04/08/2011	Index Future			152.23700	152.43400			0.00	0	0
<b>Total IGOV Future</b>										<b>0.00</b>	<b>0</b>	<b>65</b>
<b>Total For IGOV</b>										<b>0.00</b>	<b>0</b>	<b>65</b>
ILBI	On	05/05/2011	Index Future			406.60900	406.53800			0.00	0	336
<b>Total ILBI Future</b>										<b>0.00</b>	<b>0</b>	<b>336</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ILBI</b>							<b>0.00</b>	<b>0</b>	<b>336</b>
OTH1 On 05/05/2011 Index Future			337.20400	337.95200			0.00	0	3
OTH1 On 04/08/2011 Index Future			342.04100	342.79900			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			340.39900	340.87200			0.00	0	100
TRT1 On 04/08/2011 Index Future			345.10200	345.58000			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>1,606</b>
JIBAR On 20/04/2011 Jibar Future			5.58000	5.58400			0.00	0	2,001
JIBAR On 18/05/2011 Jibar Future			5.61000	5.61300			0.00	0	3,001
JIBAR On 15/06/2011 Jibar Future			5.63000	5.63200			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.68000	5.67900			0.00	0	2,000
JIBAR On 17/08/2011 Jibar Future			5.78000	5.77200			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			5.89000	5.88300			0.00	0	14,700
JIBAR On 21/12/2011 Jibar Future			6.33000	6.30900			0.00	0	5,591
JIBAR On 20/03/2012 Jibar Future			6.80000	6.77900			0.00	0	1,090
JIBAR On 20/06/2012 Jibar Future			7.29000	7.26000			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.69000	7.66500			0.00	0	44,710
JIBAR On 19/12/2012 Jibar Future			8.04000	8.00500			0.00	0	490
JIBAR On 20/03/2013 Jibar Future			8.36000	8.33000			0.00	0	0
<b>Total Jibar Future</b>							<b>0.00</b>	<b>0</b>	<b>80,363</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>0</b>	<b>80,363</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>0</b>	<b>80,363</b>
<b>Total for Derivatives :</b>							<b>283,562,106.30</b>	<b>2,805</b>	<b>195,625</b>
CLN71 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CLN71 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN71</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN72 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN72 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN72</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN4 On 28/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN43 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN43</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN4 On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN45 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN45</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN4 On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN46 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN46</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 30/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN61 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN61</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 08/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN63 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN63</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R155 On 31/08/2011 Spot Bond			5.84000	5.82500			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			7.79000	7.77500			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			8.79000	8.77000			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			7.39000	7.39000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			2.71000	2.69000			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			8.30500	8.29000			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			8.44000	8.41500			0.00	0	0
<b>Total R204 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R206 On 15/01/2014 Spot Bond			7.06000	7.06000			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			8.53500	8.51500			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			8.59000	8.56000			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			8.87500	8.83000			0.00	0	0
<b>Total R209 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Spot Bond			2.70000	2.69000			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			8.92500	8.90000			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>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for SPOT :</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>							<b>283,562,106.30</b>	<b>2,805</b>	<b>185,004</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>10,621</b>
<b>Grand Total:</b>							<b>283,562,106.30</b>	<b>2,805</b>	<b>195,625</b>