



# Interest Rates Daily MTM Report

Daily summary for: 18/04/2011

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			7.75500	7.69600		3.75	0.00	0	2,405
R157	On	04/08/2011	Bond Future			7.90400	7.84000		4.00	0.00	0	0
R157	On	03/11/2011	Bond Future			8.07200	8.00300		4.25	5,742,809.76	48	3,684
R157	On	02/02/2012	Bond Future			8.26700	8.19100		4.25	0.00	0	0
<b>Total R157 Future</b>										<b>5,742,809.76</b>	<b>48</b>	<b>6,089</b>
R157	On	05/05/2011	Bond Future	7.75	Call		544.00000	381,000	3.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		322.00000	401,000	3.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		672.00000	491,000	3.71	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		246.00000	307,000	3.71	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		432.00000	288,000	3.68	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		416.00000	514,000	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		335.00000	211,000	3.67	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		524.00000	642,000	3.67	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		536.00000	450,000	3.87	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		1,858.00000	2,019,000	3.87	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		601.00000	509,000	3.88	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,728.00000	1,883,000	3.88	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		476.00000	397,000	3.86	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		1,994.00000	2,162,000	3.86	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Put		2,752.00000	2,950,000	3.82	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Call		247.00000	198,000	3.82	0.00	0	1,320
R157	On	04/08/2011	Bond Future	7.60	Put		1,605.00000	1,751,000	3.90	0.00	0	0
R157	On	04/08/2011	Bond Future	7.60	Call		673.00000	573,000	3.90	0.00	0	440
R157	On	04/08/2011	Bond Future	7.80	Call		1,010.00000	881,000	3.95	0.00	0	0
R157	On	04/08/2011	Bond Future	7.80	Put		1,165.00000	1,282,000	3.95	0.00	0	440
R157	On	04/08/2011	Bond Future	8.20	Call		1,934.00000	1,752,000	4.06	0.00	0	0
R157	On	04/08/2011	Bond Future	8.20	Put		554.00000	619,000	4.06	0.00	0	1,320
R157	On	03/11/2011	Bond Future	8.25	Call		1,993.00000	1,836,000	4.25	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,103.00000	1,195,000	4.25	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		2,106.00000	1,944,000	4.27	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,037.00000	1,124,000	4.27	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,885.00000	1,732,000	4.24	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,174.00000	1,271,000	4.24	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,405.00000	2,245,000	4.25	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		1,368.00000	1,464,000	4.25	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		2,509.00000	2,347,000	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		1,305.00000	1,399,000	4.27	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,302.00000	2,146,000	4.24	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		1,432.00000	1,532,000	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>5,742,809.76</b>	<b>48</b>	<b>9,609</b>
R186	On	05/05/2011	Bond Future			8.76300	8.70300		10.25	0.00	0	29,349
R186	On	04/08/2011	Bond Future			8.85500	8.79400		11.50	0.00	0	0
R186	On	03/11/2011	Bond Future			8.94900	8.88500		11.75	0.00	0	13,291
R186	On	02/02/2012	Bond Future			9.04600	8.98000		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		1,359.00000	976,000	10.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		919.00000	1,097,000	10.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		1,636.00000	1,217,000	10.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		731.00000	873,000	10.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		1,111.00000	767,000	10.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		1,139.00000	1,356,000	10.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		6,889.00000	7,445,000	9.86	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		7.00000	2,000	9.86	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		992.00000	834,000	11.02	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		6,161.00000	6,562,000	11.02	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,112.00000	940,000	11.04	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		5,792.00000	6,179,000	11.04	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		884.00000	739,000	11.01	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		6,545.00000	6,959,000	11.01	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Put		5,436.00000	5,809,000	11.06	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Call		1,242.00000	1,056,000	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		3,314.00000	3,584,000	11.19	0.00	0	0
R186	On	04/08/2011	Bond Future	8.70	Call		2,444.00000	2,155,000	11.19	0.00	0	200
R186	On	04/08/2011	Bond Future	8.95	Call		3,630.00000	3,270,000	11.33	0.00	0	0
R186	On	04/08/2011	Bond Future	8.95	Put		2,208.00000	2,407,000	11.33	0.00	0	200
R186	On	04/08/2011	Bond Future	9.70	Call		8,420.00000	7,915,000	11.82	0.00	0	0
R186	On	04/08/2011	Bond Future	9.70	Put		512.00000	566,000	11.82	0.00	0	600
R186	On	03/11/2011	Bond Future	9.00	Call		4,553.00000	4,209,000	11.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		3,522.00000	3,754,000	11.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		4,800.00000	4,446,000	11.63	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		3,325.00000	3,547,000	11.63	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		4,313.00000	3,979,000	11.56	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		3,729.00000	3,970,000	11.56	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		5,093.00000	4,766,000	12.33	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		4,916.00000	5,171,000	12.33	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		5,323.00000	4,988,000	12.36	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		4,706.00000	4,953,000	12.36	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		4,869.00000	4,550,000	12.30	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		5,135.00000	5,397,000	12.30	0.00	0	0
<b>Total R186 Option</b>										<b>0.00</b>	<b>0</b>	<b>7,100</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>52,240</b>
R189	On	05/05/2011	Bond Future			208.76871	208.76376			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		1,464.00000	1,469,000		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		1,414.00000	1,419,000		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		1,514.00000	1,519,000		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			232.57954	231.68573			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	580,000		0.00	0	0
R197	On	05/05/2011	Bond Future	232.00	Put		314.00000	0,000		0.00	0	0
R197	On	05/05/2011	Bond Future	232.05	Call		0.00000	530,000		0.00	0	0
R197	On	05/05/2011	Bond Future	232.05	Put		364.00000	0,000		0.00	0	0
R197	On	05/05/2011	Bond Future	231.95	Call		0.00000	630,000		0.00	0	0
R197	On	05/05/2011	Bond Future	231.95	Put		264.00000	0,000		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			7.35300	7.29300		3.00	0.00	0	484
R201	On	04/08/2011	Bond Future			7.48800	7.42300		3.50	0.00	0	0
R201	On	03/11/2011	Bond Future			7.63900	7.56900		3.50	4,786,346.25	45	0
R201	On	02/02/2012	Bond Future			7.81400	7.73600		3.50	0.00	0	0
<b>Total R201 Future</b>										<b>4,786,346.25</b>	<b>45</b>	<b>484</b>
R201	On	05/05/2011	Bond Future	7.75	Call		1,466.00000	1,275,000	3.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		8.00000	10,000	3.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,621.00000	1,429,000	3.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		5.00000	6,000	3.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,314.00000	1,124,000	3.05	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		15.00000	17,000	3.05	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		552.00000	468,000	3.39	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,073.00000	1,184,000	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		616.00000	526,000	3.40	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		986.00000	1,091,000	3.40	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		493.00000	415,000	3.38	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,165.00000	1,282,000	3.38	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,818.00000	1,683,000	3.57	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		625.00000	685,000	3.57	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,914.00000	1,775,000	3.58	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		584.00000	640,000	3.58	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,725.00000	1,593,000	3.56	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		670.00000	733,000	3.56	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		2,073.00000	1,937,000	3.57	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		762.00000	826,000	3.57	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		2,161.00000	2,022,000	3.58	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		723.00000	785,000	3.58	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		1,987.00000	1,853,000	3.56	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		802.00000	869,000	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>4,786,346.25</b>	<b>45</b>	<b>484</b>
R202	On	05/05/2011	Bond Future			0.35400	0.36400			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		41,628.00000	41,921,000		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		42,656.00000	42,949,000		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		40,590.00000	40,882,000		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			8.28300	8.21400		5.75	0.00	0	516
R203	On	04/08/2011	Bond Future			8.41200	8.33900		6.25	0.00	0	0
R203	On	03/11/2011	Bond Future			8.55100	8.47400		6.50	0.00	0	1,633
R203	On	02/02/2012	Bond Future			8.70500	8.62300		6.75	0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,149</b>
R203	On	05/05/2011	Bond Future	8.25	Call		628.00000	417,000	5.66	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		453.00000	577,000	5.66	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		772.00000	536,000	5.68	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		354.00000	453,000	5.68	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		501.00000	316,000	5.64	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		569.00000	720,000	5.64	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		707.00000	587,000	5.98	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,314.00000	2,536,000	5.98	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		788.00000	658,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,156.00000	2,368,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		633.00000	521,000	5.96	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,480.00000	2,710,000	5.96	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,958.00000	1,769,000	6.39	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		1,841.00000	1,999,000	6.39	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		2,079.00000	1,883,000	6.41	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		1,737.00000	1,887,000	6.41	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,841.00000	1,658,000	6.37	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		1,949.00000	2,113,000	6.37	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,686.00000	2,483,000	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		2,138.00000	2,289,000	6.63	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,808.00000	2,601,000	6.65	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		2,046.00000	2,193,000	6.65	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,566.00000	2,369,000	6.61	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		2,234.00000	2,391,000	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>2,149</b>
R204	On	05/05/2011	Bond Future			8.41300	8.35300		6.75	0.00	0	100
R204	On	04/08/2011	Bond Future			8.53300	8.47100		7.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.65700	8.59300		7.75	0.00	0	2,034
R204	On	02/02/2012	Bond Future			8.79100	8.72300		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		1,107.00000	844,000	6.66	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		305.00000	370,000	6.66	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,304.00000	1,024,000	6.68	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		231.00000	279,000	6.68	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		926.00000	682,000	6.64	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		396.00000	480,000	6.64	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		627.00000	527,000	7.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,170.00000	3,398,000	7.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		702.00000	594,000	7.23	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		2,971.00000	3,191,000	7.23	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		557.00000	465,000	7.20	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,374.00000	3,611,000	7.20	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,679.00000	2,480,000	7.64	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		1,876.00000	2,005,000	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		2,827.00000	2,622,000	7.66	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		1,770.00000	1,893,000	7.66	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,536.00000	2,342,000	7.61	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		1,988.00000	2,122,000	7.61	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		3,584.00000	3,374,000	8.25	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		2,219.00000	2,347,000	8.25	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		3,732.00000	3,517,000	8.28	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		2,124.00000	2,246,000	8.28	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		3,440.00000	3,234,000	8.23	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		2,320.00000	2,451,000	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			7.02300	6.95800		2.25	0.00	0	0
R206	On	04/08/2011	Bond Future			7.16700	7.09500		2.50	0.00	0	2,805
R206	On	03/11/2011	Bond Future			7.32600	7.24600		2.50	0.00	0	0
R206	On	02/02/2012	Bond Future			7.52700	7.43400		2.50	0.00	0	0
<b>Total R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,805</b>
R206	On	05/05/2011	Bond Future	7.50	Call		1,309.00000	1,151,000	2.34	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		2.00000	2,000	2.34	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,427.00000	1,270,000	2.35	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		1.00000	2,000	2.35	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,191.00000	1,034,000	2.32	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		4.00000	5,000	2.32	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		440.00000	366,000	2.41	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		650.00000	735,000	2.41	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		494.00000	415,000	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		593.00000	673,000	2.43	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		392.00000	324,000	2.40	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		713.00000	804,000	2.40	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,374.00000	1,259,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		374.00000	419,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,445.00000	1,328,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		347.00000	389,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,304.00000	1,192,000	2.54	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		403.00000	450,000	2.54	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,497.00000	1,384,000	2.55	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		498.00000	550,000	2.55	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,559.00000	1,444,000	2.56	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		473.00000	523,000	2.56	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		1,436.00000	1,325,000	2.54	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		525.00000	579,000	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>0.00</b>	<b>0</b>	<b>2,805</b>
R207	On	05/05/2011	Bond Future			8.51100	8.45200		7.50	495,991,938.00	5,240	6,260
R207	On	04/08/2011	Bond Future			8.62400	8.56300		8.50	0.00	0	0
R207	On	03/11/2011	Bond Future			8.73700	8.67200		8.75	0.00	0	600
R207	On	02/02/2012	Bond Future			8.85800	8.79000		9.25	0.00	0	0
<b>Total R207 Future</b>										<b>495,991,938.00</b>	<b>5,240</b>	<b>6,860</b>
R207	On	05/05/2011	Bond Future	8.50	Call		804.00000	573,000	7.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		527.00000	636,000	7.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		977.00000	723,000	7.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		413.00000	499,000	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		649.00000	443,000	7.39	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		661.00000	795,000	7.39	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		944.00000	810,000	8.19	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		2,725.00000	2,934,000	8.19	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,045.00000	902,000	8.21	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		2,539.00000	2,738,000	8.21	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		849.00000	725,000	8.17	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		2,919.00000	3,137,000	8.17	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,621.00000	2,415,000	8.63	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		2,195.00000	2,344,000	8.63	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,770.00000	2,558,000	8.65	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		2,073.00000	2,216,000	8.65	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,476.00000	2,276,000	8.60	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		2,323.00000	2,478,000	8.60	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		3,602.00000	3,382,000	9.25	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		2,494.00000	2,635,000	9.25	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		3,755.00000	3,531,000	9.28	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		2,386.00000	2,522,000	9.28	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		3,443.00000	3,229,000	9.19	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		2,597.00000	2,744,000	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>495,991,938.00</b>	<b>5,240</b>	<b>6,860</b>
R208	On	05/05/2011	Bond Future			8.57400	8.50900		8.50	0.00	0	190
R208	On	04/08/2011	Bond Future			8.67500	8.60800		9.25	0.00	0	120
R208	On	03/11/2011	Bond Future			8.78000	8.71100		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			8.89000	8.81800		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		670.00000	441,000	8.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		725.00000	891,000	8.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		830.00000	572,000	8.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		581.00000	718,000	8.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		531.00000	332,000	8.35	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		892.00000	1,088,000	8.35	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		906.00000	763,000	8.86	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,071.00000	3,326,000	8.86	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,007.00000	853,000	8.88	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		2,865.00000	3,109,000	8.88	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		812.00000	680,000	8.84	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,285.00000	3,550,000	8.84	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,624.00000	2,399,000	9.59	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		2,398.00000	2,573,000	9.59	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,780.00000	2,547,000	9.62	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		2,265.00000	2,432,000	9.62	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,473.00000	2,256,000	9.56	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		2,537.00000	2,720,000	9.56	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		3,746.00000	3,503,000	10.08	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		2,721.00000	2,886,000	10.08	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,907.00000	3,658,000	10.11	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		2,604.00000	2,762,000	10.11	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		3,588.00000	3,350,000	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		2,843.00000	3,013,000	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			8.84800	8.78900		13.50	0.00	0	21,100
R209	On	04/08/2011	Bond Future			8.92000	8.85900		14.75	0.00	0	0
R209	On	03/11/2011	Bond Future			8.99200	8.92900		15.75	0.00	0	1,118
R209	On	02/02/2012	Bond Future			9.06600	9.00100		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		196.00000	97,000	13.17	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,552.00000	2,920,000	13.17	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		270.00000	144,000	13.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,210.00000	2,551,000	13.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		138.00000	64,000	13.15	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,914.00000	3,307,000	13.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		1,252.00000	1,073,000	14.24	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,157.00000	4,454,000	14.24	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,387.00000	1,195,000	14.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,876.00000	4,161,000	14.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		1,127.00000	960,000	14.22	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,451.00000	4,760,000	14.22	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		9,002.00000	8,549,000	15.60	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		216.00000	239,000	15.60	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		2,749.00000	2,508,000	15.33	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		4,156.00000	4,400,000	15.33	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,926.00000	2,676,000	15.37	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		3,936.00000	4,171,000	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		2,581.00000	2,350,000	15.30	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		4,389.00000	4,643,000	15.30	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		4,305.00000	4,027,000	16.03	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		4,313.00000	4,528,000	16.03	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		4,499.00000	4,214,000	16.07	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		4,126.00000	4,335,000	16.07	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		4,115.00000	3,844,000	15.98	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		4,506.00000	4,729,000	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			125.63504	125.62723			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		373.00000	365,000		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		423.00000	415,000		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		323.00000	315,000		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			1.61000	1.61100			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		2,914.00000	2,920,000		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		3,185.00000	3,191,000		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		2,643.00000	2,648,000		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			2.43400	2.41500			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		1,593.00000	1,774,000		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		1,107.00000	1,289,000		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		2,081.00000	2,262,000		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			8.91000	8.84500			0.00	0	0
R213	On	04/08/2011	Bond Future			8.99000	8.92300			0.00	0	0
R213	On	03/11/2011	Bond Future			9.07200	9.00400			0.00	0	0
R213	On	02/02/2012	Bond Future			9.15900	9.08800			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		7,248.00000	7,769,000		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		6,793.00000	7,314,000		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		7,706.00000	8,227,000		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		7,839.00000	8,368,000		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	7,386.00000	7,915,000		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	8,295.00000	8,824,000		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	2,021.00000	2,549,000		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	1,617.00000	2,146,000		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	2,427.00000	2,956,000		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	681.00000	1,224,000		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	293.00000	836,000		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	1,072.00000	1,615,000		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>506,521,094.01</b>	<b>5,333</b>	<b>118,596</b>
GOVI	On	05/05/2011	GOVI			345.59900	346.64700		0.00	0	205
GOVI	On	04/08/2011	GOVI			350.56300	351.62200		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	23,530.00000	34,010,000		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	23,630.00000	34,110,000		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		23,430.00000	33,910,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Call		36,220.00000	25,630,000		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		36,120.00000	25,530,000		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		36,320.00000	25,730,000		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			374.61800	375.84100			0.00	0	30
AL7T	On	04/08/2011	Index Future			379.99800	381.23500			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			344.54100	345.62900			0.00	0	1,070
ALBI	On	04/08/2011	Index Future			349.48900	350.58900			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			155.99900	156.16800			0.00	0	2
CRD1	On	04/08/2011	Index Future			158.15600	158.32700			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			150.43800	150.10900			0.00	0	65
IGOV	On	04/08/2011	Index Future			152.59800	152.26400			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			406.98200	406.27300			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			338.46100	339.76200			0.00	0	3
OTH1 On 04/08/2011 Index Future			343.32200	344.63800			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			341.52100	342.56700			0.00	0	100
TRT1 On 04/08/2011 Index Future			346.24200	347.30200			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			5.57700	5.58000			0.00	0	2,001
JIBAR On 18/05/2011 Jibar Future			5.60800	5.61000			0.00	0	3,001
JIBAR On 15/06/2011 Jibar Future			5.62700	5.63000			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.65800	5.68000			0.00	0	2,000
JIBAR On 17/08/2011 Jibar Future			5.75700	5.78000			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			5.83400	5.89000			0.00	0	14,700
JIBAR On 21/12/2011 Jibar Future			6.28900	6.32000			0.00	0	5,591
JIBAR On 20/03/2012 Jibar Future			6.72000	6.77000			0.00	0	1,090
JIBAR On 20/06/2012 Jibar Future			7.19300	7.25000			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.60600	7.66000			0.00	0	44,710
JIBAR On 19/12/2012 Jibar Future			7.95900	8.01000			0.00	0	490
JIBAR On 20/03/2013 Jibar Future			8.29000	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>506,521,094.01</b>	<b>5,333</b>	<b>200,770</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>
NCLN2 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			5.78000	5.72000			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			7.73000	7.67000			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			8.74500	8.68500			0.00	0	0
<b>Total R186 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R201 On 21/12/2014 Spot Bond			7.33000	7.27000			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			2.70000	2.71000			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			8.26000	8.19000			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			8.39000	8.33000			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			7.00000	6.93500			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			8.49000	8.43000			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			8.55500	8.49000			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			8.83500	8.77500			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			2.71000	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			8.89500	8.83000			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>506,521,094.01</b>	<b>5,333</b>	<b>190,150</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>10,620</b>
<b>Grand Total:</b>							<b>506,521,094.01</b>	<b>5,333</b>	<b>200,770</b>