

# Interest Rates Daily MTM Report

Daily summary for: 26/04/2011

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			7.63900	7.64400		3.75	0.00	0	705
R157 On 04/08/2011 Bond Future			7.77700	7.78300		4.00	0.00	0	1,960
R157 On 03/11/2011 Bond Future			7.93400	7.94100		4.25	0.00	0	3,684
R157 On 02/02/2012 Bond Future			8.11700	8.12400		4.25	0.00	0	0
<b>Total R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>6,349</b>
R157 On 05/05/2011 Bond Future	7.75	Call		615.00000	569,000	3.70	0.00	0	0
R157 On 05/05/2011 Bond Future	7.75	Put		179.00000	113,000	3.70	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Call		764.00000	730,000	3.71	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Put		124.00000	69,000	3.71	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Call		482.00000	427,000	3.68	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Put		252.00000	176,000	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		366.00000	307,000	3.67	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		341.00000	262,000	3.67	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		581.00000	566,000	3.87	0.00	0	1,000
R157	On	04/08/2011	Bond Future	7.50	Put		1,683.00000	1,645,000	3.87	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		652.00000	637,000	3.88	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,558.00000	1,520,000	3.88	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		517.00000	502,000	3.86	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		1,815.00000	1,777,000	3.86	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Put		2,552.00000	2,517,000	3.82	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Call		268.00000	256,000	3.82	0.00	0	1,320
R157	On	04/08/2011	Bond Future	7.60	Put		1,440.00000	1,402,000	3.90	0.00	0	0
R157	On	04/08/2011	Bond Future	7.60	Call		729.00000	714,000	3.90	0.00	0	440
R157	On	04/08/2011	Bond Future	7.80	Call		1,090.00000	1,077,000	3.95	0.00	0	0
R157	On	04/08/2011	Bond Future	7.80	Put		1,024.00000	988,000	3.95	0.00	0	440
R157	On	04/08/2011	Bond Future	8.20	Call		2,064.00000	2,059,000	4.06	0.00	0	0
R157	On	04/08/2011	Bond Future	8.20	Put		463.00000	435,000	4.06	0.00	0	1,320
R157	On	03/11/2011	Bond Future	8.25	Call		2,109.00000	2,107,000	4.25	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		994.00000	967,000	4.25	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		2,225.00000	2,224,000	4.27	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		931.00000	905,000	4.27	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,996.00000	1,993,000	4.24	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,061.00000	1,032,000	4.24	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,523.00000	2,523,000	4.25	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		1,260.00000	1,236,000	4.25	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		2,631.00000	2,631,000	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		1,201.00000	1,177,000	4.27	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,418.00000	2,417,000	4.24	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		1,322.00000	1,297,000	4.24	0.00	0	0
<b>Total R157 Option</b>										<b>0.00</b>	<b>0</b>	<b>4,520</b>
<b>Total For R157</b>										<b>0.00</b>	<b>0</b>	<b>10,869</b>
R186	On	05/05/2011	Bond Future			8.64600	8.65000		10.25	0.00	0	12,490
R186	On	04/08/2011	Bond Future			8.73400	8.73800		11.50	0.00	0	17,576
R186	On	03/11/2011	Bond Future			8.82300	8.82700		11.75	0.00	0	13,291
R186	On	02/02/2012	Bond Future			8.91600	8.92000		12.50	0.00	0	2,500
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>45,857</b>
R186	On	05/05/2011	Bond Future	8.75	Call		1,486.00000	1,343,000	10.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		547.00000	367,000	10.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		1,807.00000	1,686,000	10.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		403.00000	244,000	10.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		1,197.00000	1,038,000	10.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		726.00000	530,000	10.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		6,386.00000	6,345,000	9.86	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		3.00000	0,000	9.86	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		1,062.00000	1,018,000	11.02	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		5,714.00000	5,633,000	11.02	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,190.00000	1,145,000	11.04	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		5,353.00000	5,271,000	11.04	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		946.00000	903,000	11.01	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		6,090.00000	6,010,000	11.01	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Put		5,007.00000	4,923,000	11.06	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Call		1,330.00000	1,283,000	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		2,965.00000	2,880,000	11.19	0.00	0	0
R186	On	04/08/2011	Bond Future	8.70	Call		2,612.00000	2,564,000	11.19	0.00	0	200
R186	On	04/08/2011	Bond Future	8.95	Call		3,867.00000	3,826,000	11.33	0.00	0	0
R186	On	04/08/2011	Bond Future	8.95	Put		1,928.00000	1,850,000	11.33	0.00	0	200
R186	On	04/08/2011	Bond Future	9.70	Call		8,832.00000	8,832,000	11.82	0.00	0	0
R186	On	04/08/2011	Bond Future	9.70	Put		407.00000	370,000	11.82	0.00	0	600
R186	On	03/11/2011	Bond Future	9.00	Call		4,792.00000	4,763,000	11.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		3,236.00000	3,171,000	11.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		5,049.00000	5,020,000	11.63	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		3,049.00000	2,984,000	11.63	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		4,542.00000	4,512,000	11.56	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		3,433.00000	3,366,000	11.56	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		5,327.00000	5,303,000	12.33	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		4,618.00000	4,558,000	12.33	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		5,564.00000	5,541,000	12.36	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		4,415.00000	4,356,000	12.36	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		5,095.00000	5,071,000	12.30	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		4,828.00000	4,769,000	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>52,957</b>
R189	On	05/05/2011	Bond Future			209.04380	208.80324			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		1,503.00000	1,744,000		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		1,453.00000	1,694,000		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		1,553.00000	1,794,000		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			232.99422	231.91555			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	994,000		0.00	0	0
R197	On	05/05/2011	Bond Future	232.00	Put		84.00000	0,000		0.00	0	0
R197	On	05/05/2011	Bond Future	232.05	Call		0.00000	944,000		0.00	0	0
R197	On	05/05/2011	Bond Future	232.05	Put		134.00000	0,000		0.00	0	0
R197	On	05/05/2011	Bond Future	231.95	Call		0.00000	1,044,000		0.00	0	0
R197	On	05/05/2011	Bond Future	231.95	Put		34.00000	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			7.24800	7.25300		3.00	0.00	0	484
R201	On	04/08/2011	Bond Future			7.37200	7.37800		3.50	0.00	0	0
R201	On	03/11/2011	Bond Future			7.51100	7.51800		3.50	0.00	0	0
R201	On	02/02/2012	Bond Future			7.67500	7.68200		3.50	0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>484</b>
R201	On	05/05/2011	Bond Future	7.75	Call		1,588.00000	1,603,000	3.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		1.00000	0,000	3.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,745.00000	1,761,000	3.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		1.00000	0,000	3.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,431.00000	1,445,000	3.05	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		3.00000	1,000	3.05	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		587.00000	577,000	3.39	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		973.00000	945,000	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		655.00000	645,000	3.40	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		890.00000	862,000	3.40	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		524.00000	514,000	3.38	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,061.00000	1,033,000	3.38	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,900.00000	1,901,000	3.57	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		565.00000	546,000	3.57	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,998.00000	2,000,000	3.58	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		526.00000	508,000	3.58	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,804.00000	1,804,000	3.56	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		606.00000	587,000	3.56	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		2,154.00000	2,156,000	3.57	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		704.00000	688,000	3.57	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		2,243.00000	2,246,000	3.58	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		666.00000	651,000	3.58	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		2,066.00000	2,067,000	3.56	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		742.00000	725,000	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>484</b>
R202	On	05/05/2011	Bond Future			0.33100	0.37000			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		41,453.00000	42,597,000		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		42,481.00000	43,625,000		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		40,414.00000	41,558,000		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			8.18800	8.18800		5.75	0.00	0	516
R203	On	04/08/2011	Bond Future			8.31100	8.31100		6.25	0.00	0	0
R203	On	03/11/2011	Bond Future			8.44400	8.44400		6.50	0.00	0	1,633
R203	On	02/02/2012	Bond Future			8.59200	8.59200		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		616.00000	531,000	5.66	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		314.00000	229,000	5.66	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		774.00000	697,000	5.68	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		229.00000	152,000	5.68	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		477.00000	389,000	5.64	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		418.00000	330,000	5.64	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		717.00000	688,000	5.98	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,193.00000	2,164,000	5.98	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		800.00000	770,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,037.00000	2,007,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		640.00000	612,000	5.96	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,356.00000	2,328,000	5.96	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		2,001.00000	1,977,000	6.39	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		1,748.00000	1,724,000	6.39	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		2,124.00000	2,101,000	6.41	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		1,646.00000	1,623,000	6.41	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,881.00000	1,857,000	6.37	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		1,854.00000	1,830,000	6.37	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,735.00000	2,715,000	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		2,053.00000	2,033,000	6.63	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,860.00000	2,839,000	6.65	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		1,964.00000	1,943,000	6.65	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,613.00000	2,593,000	6.61	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		2,146.00000	2,126,000	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			8.32800	8.33300		6.75	0.00	0	100
R204	On	04/08/2011	Bond Future			8.44300	8.44800		7.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.56300	8.56900		7.75	0.00	0	2,034
R204	On	02/02/2012	Bond Future			8.69300	8.69800		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		1,102.00000	1,047,000	6.66	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		190.00000	108,000	6.66	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,315.00000	1,276,000	6.68	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		132.00000	66,000	6.68	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		905.00000	835,000	6.64	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		265.00000	168,000	6.64	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		624.00000	601,000	7.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,044.00000	2,995,000	7.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		701.00000	677,000	7.23	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		2,848.00000	2,797,000	7.23	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		554.00000	531,000	7.20	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,249.00000	3,200,000	7.20	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,717.00000	2,706,000	7.64	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		1,790.00000	1,749,000	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		2,866.00000	2,857,000	7.66	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		1,685.00000	1,646,000	7.66	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,571.00000	2,560,000	7.61	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		1,899.00000	1,857,000	7.61	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		3,629.00000	3,620,000	8.25	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		2,140.00000	2,106,000	8.25	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		3,779.00000	3,770,000	8.28	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		2,046.00000	2,012,000	8.28	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		3,483.00000	3,474,000	8.23	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		2,239.00000	2,205,000	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			6.93300	6.93200		2.25	0.00	0	0
R206	On	04/08/2011	Bond Future			7.06400	7.06400		2.50	0.00	0	6,506
R206	On	03/11/2011	Bond Future			7.20900	7.21100		2.50	0.00	0	0
R206	On	02/02/2012	Bond Future			7.39600	7.39600		2.50	0.00	0	0
<b>Total R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>6,506</b>
R206	On	05/05/2011	Bond Future	7.50	Call		1,370.00000	1,368,000	2.34	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		0.00000	0,000	2.34	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,490.00000	1,487,000	2.35	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		0.00000	0,000	2.35	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,251.00000	1,248,000	2.32	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		1.00000	0,000	2.32	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		456.00000	443,000	2.41	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		598.00000	585,000	2.41	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		512.00000	499,000	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		543.00000	530,000	2.43	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		406.00000	394,000	2.40	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		658.00000	646,000	2.40	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,413.00000	1,408,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		343.00000	334,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,486.00000	1,481,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		318.00000	309,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,342.00000	1,336,000	2.54	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		371.00000	361,000	2.54	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,534.00000	1,527,000	2.55	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		468.00000	461,000	2.55	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,597.00000	1,591,000	2.56	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		443.00000	437,000	2.56	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		1,472.00000	1,465,000	2.54	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		494.00000	487,000	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>6,506</b>
R207	On	05/05/2011	Bond Future			8.42300	8.42200		7.50	0.00	0	6,260
R207	On	04/08/2011	Bond Future			8.53100	8.53100		8.50	0.00	0	0
R207	On	03/11/2011	Bond Future			8.63900	8.63900		8.75	0.00	0	600
R207	On	02/02/2012	Bond Future			8.75600	8.75600		9.25	0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>6,860</b>
R207	On	05/05/2011	Bond Future	8.50	Call		804.00000	698,000	7.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		353.00000	253,000	7.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		996.00000	900,000	7.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		258.00000	168,000	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		634.00000	523,000	7.39	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		472.00000	367,000	7.39	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		964.00000	928,000	8.19	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		2,565.00000	2,529,000	8.19	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,069.00000	1,031,000	8.21	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		2,383.00000	2,345,000	8.21	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		867.00000	831,000	8.17	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		2,757.00000	2,721,000	8.17	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,684.00000	2,653,000	8.63	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		2,078.00000	2,047,000	8.63	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,836.00000	2,806,000	8.65	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		1,958.00000	1,928,000	8.65	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,535.00000	2,505,000	8.60	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		2,201.00000	2,171,000	8.60	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		3,676.00000	3,650,000	9.25	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		2,387.00000	2,361,000	9.25	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		3,832.00000	3,806,000	9.28	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		2,282.00000	2,256,000	9.28	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		3,515.00000	3,489,000	9.19	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		2,488.00000	2,462,000	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>6,860</b>
R208	On	05/05/2011	Bond Future			8.48700	8.48600		8.50	0.00	0	190
R208	On	04/08/2011	Bond Future			8.58400	8.58300		9.25	0.00	0	120
R208	On	03/11/2011	Bond Future			8.68500	8.68400		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			8.79200	8.79100		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		628.00000	509,000	8.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		543.00000	430,000	8.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		800.00000	685,000	8.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		410.00000	301,000	8.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		480.00000	363,000	8.35	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		700.00000	589,000	8.35	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		911.00000	871,000	8.86	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		2,927.00000	2,893,000	8.86	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,014.00000	973,000	8.88	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		2,723.00000	2,688,000	8.88	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		815.00000	777,000	8.84	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,139.00000	3,107,000	8.84	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,671.00000	2,636,000	9.59	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		2,288.00000	2,258,000	9.59	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,829.00000	2,794,000	9.62	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		2,156.00000	2,127,000	9.62	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,517.00000	2,482,000	9.56	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		2,424.00000	2,395,000	9.56	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		3,801.00000	3,771,000	10.08	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		2,623.00000	2,599,000	10.08	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,965.00000	3,934,000	10.11	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		2,508.00000	2,483,000	10.11	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		3,641.00000	3,611,000	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		2,743.00000	2,719,000	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			8.80000	8.80300		13.50	0.00	0	21,100
R209	On	04/08/2011	Bond Future			8.87000	8.87300		14.75	0.00	0	0
R209	On	03/11/2011	Bond Future			8.94000	8.94300		15.75	0.00	0	1,118
R209	On	02/02/2012	Bond Future			9.01300	9.01600		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		99.00000	41,000	13.17	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,566.00000	2,484,000	13.17	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		151.00000	74,000	13.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,202.00000	2,101,000	13.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		62.00000	22,000	13.15	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,949.00000	2,885,000	13.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		1,158.00000	1,115,000	14.24	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,173.00000	4,106,000	14.24	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,288.00000	1,244,000	14.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,887.00000	3,820,000	14.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		1,037.00000	995,000	14.22	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,471.00000	4,405,000	14.22	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		8,875.00000	8,878,000	15.60	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		198.00000	178,000	15.60	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		2,650.00000	2,618,000	15.33	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		4,165.00000	4,110,000	15.33	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,824.00000	2,792,000	15.37	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		3,942.00000	3,887,000	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		2,484.00000	2,452,000	15.30	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		4,400.00000	4,345,000	15.30	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		4,201.00000	4,176,000	16.03	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		4,323.00000	4,275,000	16.03	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		4,393.00000	4,368,000	16.07	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		4,135.00000	4,087,000	16.07	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		4,012.00000	3,987,000	15.98	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		4,518.00000	4,470,000	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			125.74399	125.69418			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		306.00000	256,000		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		356.00000	306,000		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		256.00000	206,000		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			1.56700	1.57300			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		3,127.00000	3,161,000		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		3,398.00000	3,432,000		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		2,856.00000	2,890,000		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	1,000		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			2.39500	2.39900			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		1,439.00000	1,401,000		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		954.00000	916,000		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		1,928.00000	1,889,000		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			8.83500	8.83300			0.00	0	0
R213	On	04/08/2011	Bond Future			8.91200	8.91000			0.00	0	0
R213	On	03/11/2011	Bond Future			8.99200	8.99000			0.00	0	0
R213	On	02/02/2012	Bond Future			9.07700	9.07500			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		7,151.00000	7,167,000		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		6,696.00000	6,712,000		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		7,609.00000	7,625,000		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		7,736.00000	7,752,000		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		7,283.00000	7,299,000		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		8,192.00000	8,208,000		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		1,911.00000	1,927,000		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		1,508.00000	1,523,000		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		2,318.00000	2,334,000		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		581.00000	596,000		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		193.00000	208,000		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		971.00000	987,000		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>0.00</b>	<b>0</b>	<b>124,274</b>
GOVI	On	05/05/2011	GOVI			347.37800	347.20500			0.00	0	205
GOVI	On	04/08/2011	GOVI			352.37800	352.19500			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		17,950.00000	16,220,000		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		18,050.00000	16,320,000		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		17,850.00000	16,120,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Call		41,950.00000	43,780,000		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		41,850.00000	43,680,000		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		42,050.00000	43,880,000		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			376.54900	376.38100			0.00	0	30
AL7T	On	04/08/2011	Index Future			381.96900	381.79100			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			346.37800	346.19800			0.00	0	939
ALBI	On	04/08/2011	Index Future			351.36300	351.17400			0.00	0	131
<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			156.64400	156.55100			0.00	0	2
CRD1	On	04/08/2011	Index Future			158.81200	158.71600			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			150.71200	150.16600			0.00	0	65
IGOV	On	04/08/2011	Index Future			152.88100	152.32400			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			408.16000	406.67700			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			340.60700	340.40300			0.00	0	3
OTH1 On 04/08/2011 Index Future			345.51000	345.29600			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			343.29200	343.10200			0.00	0	100
TRT1 On 04/08/2011 Index Future			348.04300	347.84800			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 18/05/2011 Jibar Future			5.60100	5.59000			0.00	0	3,001
JIBAR On 15/06/2011 Jibar Future			5.62300	5.61000			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.63800	5.66000			0.00	0	2,000
JIBAR On 17/08/2011 Jibar Future			5.70400	5.75000			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			5.80900	5.87000			0.00	0	14,700
JIBAR On 19/10/2011 Jibar Future			5.97400	6.00000			0.00	0	0
JIBAR On 21/12/2011 Jibar Future			6.27300	6.30000			0.00	0	5,591
JIBAR On 20/03/2012 Jibar Future			6.62800	6.69000			0.00	0	1,090
JIBAR On 20/06/2012 Jibar Future			7.08600	7.16000			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.55500	7.57000			0.00	0	44,710
JIBAR On 19/12/2012 Jibar Future			7.91700	7.91000			0.00	0	490
JIBAR On 20/03/2013 Jibar Future			8.17000	8.22000			0.00	0	290
<b>Total Jibar Future</b>							<b>0.00</b>	<b>0</b>	<b>78,652</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>0</b>	<b>78,652</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>0</b>	<b>78,652</b>
<b>Total for Derivatives :</b>							<b>0.00</b>	<b>0</b>	<b>204,737</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			5.68000	5.68000			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			7.63000	7.63000			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			8.64000	8.64000			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			7.24000	7.24000			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			2.68000	2.72000			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			8.18000	8.17500			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			8.32000	8.32000			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			6.92500	6.92000			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			8.41500	8.41000			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			8.48000	8.47500			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			8.79500	8.79500			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			2.68000	2.68000			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			8.83000	8.82500			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>0.00</b>	<b>0</b>	<b>193,117</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>11,620</b>
<b>Grand Total:</b>							<b>0.00</b>	<b>0</b>	<b>204,737</b>