



Interest Rates Daily MTM Report

Daily summary for: 28/04/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES18 Future							0.00	0	0
Total For ES18							0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES23 Future							0.00	0	0
Total For ES23							0.00	0	0
ES26 On 02/04/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES26 Future							0.00	0	0
Total For ES26							0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES33 Future							0.00	0	0
Total For ES33							0.00	0	0
R155 On 31/08/2011 Price Contribution			100.00000	100.00000			0.00	0	0
Total R155 Future							0.00	0	0
Total For R155							0.00	0	0
R157 On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
Total R157 Future							0.00	0	0
Total For R157							0.00	0	0
R157/F On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
Total R157/R201 Future							0.00	0	0

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R211							0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000			0.00	0	0
Total R212 Future							0.00	0	0
Total For R212							0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000			0.00	0	0
Total R213 Future							0.00	0	0
Total For R213							0.00	0	0
R213/F On 28/02/2031 Price Contribution			100.00000	100.00000			0.00	0	0
Total R213/R186 Future							0.00	0	0
Total For R213/R186							0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0
Total R214 Future							0.00	0	0
Total For R214							0.00	0	0
R214/F On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0
Total R214/R209 Future							0.00	0	0
Total For R214/R209							0.00	0	0
Total for Price Contribution							0.00	0	0
R157 On 05/05/2011 Bond Future			7.62700	7.63900		3.75	0.00	0	705
R157 On 04/08/2011 Bond Future			7.76500	7.77700		4.00	0.00	0	1,960
R157 On 03/11/2011 Bond Future			7.92100	7.93400		4.25	0.00	0	3,684
R157 On 02/02/2012 Bond Future			8.10400	8.11700		4.25	0.00	0	0
R157 On 03/05/2012 Bond Future			8.21600	8.23500			0.00	0	0
Total R157 Future							0.00	0	6,349
R157 On 05/05/2011 Bond Future	7.75	Call		569.00000	581,000	3.70	0.00	0	0
R157 On 05/05/2011 Bond Future	7.75	Put		113.00000	75,000	3.70	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Call		730.00000	752,000	3.71	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Put		69.00000	42,000	3.71	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Call		427.00000	429,000	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	7.70	Put		176.00000	129,000	3.68	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		307.00000	301,000	3.67	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		262.00000	206,000	3.67	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		566.00000	573,000	3.87	0.00	0	1,000
R157	On	04/08/2011	Bond Future	7.50	Put		1,645.00000	1,605,000	3.87	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		637.00000	645,000	3.88	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,520.00000	1,482,000	3.88	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		502.00000	508,000	3.86	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		1,777.00000	1,736,000	3.86	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Put		2,517.00000	2,473,000	3.82	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Call		256.00000	258,000	3.82	0.00	0	1,320
R157	On	04/08/2011	Bond Future	7.60	Put		1,402.00000	1,364,000	3.90	0.00	0	0
R157	On	04/08/2011	Bond Future	7.60	Call		714.00000	723,000	3.90	0.00	0	440
R157	On	04/08/2011	Bond Future	7.80	Call		1,077.00000	1,091,000	3.95	0.00	0	0
R157	On	04/08/2011	Bond Future	7.80	Put		988.00000	956,000	3.95	0.00	0	440
R157	On	04/08/2011	Bond Future	8.20	Call		2,059.00000	2,085,000	4.06	0.00	0	0
R157	On	04/08/2011	Bond Future	8.20	Put		435.00000	415,000	4.06	0.00	0	1,320
R157	On	03/11/2011	Bond Future	8.25	Call		2,107.00000	2,129,000	4.25	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		967.00000	941,000	4.25	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		2,224.00000	2,247,000	4.27	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		905.00000	880,000	4.27	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,993.00000	2,015,000	4.24	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,032.00000	1,007,000	4.24	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,523.00000	2,544,000	4.25	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		1,236.00000	1,213,000	4.25	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	Call		2,631.00000	2,653,000	4.27	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		1,177.00000	1,155,000	4.27	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,417.00000	2,437,000	4.24	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		1,297.00000	1,273,000	4.24	0.00	0	0
R157	On	03/05/2012	Bond Future	8.25	Call		0.00000	107,000		0.00	0	0
R157	On	03/05/2012	Bond Future	8.25	Put		0.00000	0,000		0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Call		0.00000	265,000		0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Put		0.00000	0,000		0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Call		0.00000	0,000		0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Put		0.00000	50,000		0.00	0	0
Total R157 Option										0.00	0	4,520
Total For R157										0.00	0	10,869
R186	On	05/05/2011	Bond Future			8.64500	8.64600		10.25	0.00	0	12,490
R186	On	04/08/2011	Bond Future			8.73300	8.73400		11.50	0.00	0	17,576
R186	On	03/11/2011	Bond Future			8.82200	8.82300		11.75	0.00	0	13,291
R186	On	02/02/2012	Bond Future			8.91500	8.91600		12.50	0.00	0	2,500
R186	On	03/05/2012	Bond Future			8.98100	8.98200			0.00	0	0
Total R186 Future										0.00	0	45,857
R186	On	05/05/2011	Bond Future	8.75	Call		1,343.00000	1,273,000	10.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		367.00000	287,000	10.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		1,686.00000	1,629,000	10.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		244.00000	178,000	10.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		1,038.00000	958,000	10.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		530.00000	440,000	10.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		6,345.00000	6,336,000	9.86	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000	9.86	0.00	0	5,500

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	8.25	Call		1,018.00000	998,000	11.02	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		5,633.00000	5,604,000	11.02	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,145.00000	1,125,000	11.04	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		5,271.00000	5,242,000	11.04	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		903.00000	885,000	11.01	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		6,010.00000	5,983,000	11.01	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Put		4,923.00000	4,893,000	11.06	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Call		1,283.00000	1,262,000	11.06	0.00	0	600
R186	On	04/08/2011	Bond Future	8.70	Put		2,880.00000	2,847,000	11.19	0.00	0	0
R186	On	04/08/2011	Bond Future	8.70	Call		2,564.00000	2,541,000	11.19	0.00	0	200
R186	On	04/08/2011	Bond Future	8.95	Call		3,826.00000	3,805,000	11.33	0.00	0	0
R186	On	04/08/2011	Bond Future	8.95	Put		1,850.00000	1,820,000	11.33	0.00	0	200
R186	On	04/08/2011	Bond Future	9.70	Call		8,832.00000	8,828,000	11.82	0.00	0	0
R186	On	04/08/2011	Bond Future	9.70	Put		370.00000	357,000	11.82	0.00	0	600
R186	On	03/11/2011	Bond Future	9.00	Call		4,763.00000	4,748,000	11.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		3,171.00000	3,147,000	11.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		5,020.00000	5,006,000	11.63	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		2,984.00000	2,961,000	11.63	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		4,512.00000	4,497,000	11.56	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		3,366.00000	3,342,000	11.56	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		5,303.00000	5,291,000	12.33	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		4,558.00000	4,537,000	12.33	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		5,541.00000	5,528,000	12.36	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		4,356.00000	4,334,000	12.36	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		5,071.00000	5,058,000	12.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	8.95	Put		4,769.00000	4,747,000	12.30	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Call		0.00000	166,000		0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Call		0.00000	602,000		0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Put		0.00000	272,000		0.00	0	0
Total R186 Option										0.00	0	7,100
Total For R186										0.00	0	52,957
R189	On	05/05/2011	Bond Future			209.06444	209.04380			0.00	0	0
R189	On	04/08/2011	Bond Future			212.10942	212.00000			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	05/05/2011	Bond Future	207.30	Call		1,744.00000	1,764,000		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		1,694.00000	1,714,000		0.00	0	0
R189	On	05/05/2011	Bond Future	207.35	Put		0.00000	0,000		0.00	0	0
R189	On	05/05/2011	Bond Future	207.25	Call		1,794.00000	1,814,000		0.00	0	0
R189	On	05/05/2011	Bond Future	207.25	Put		0.00000	0,000		0.00	0	0
R189	On	04/08/2011	Bond Future	212.00	Call		0.00000	109,000		0.00	0	0
R189	On	04/08/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0
R189	On	04/08/2011	Bond Future	212.05	Call		0.00000	59,000		0.00	0	0
R189	On	04/08/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0
R189	On	04/08/2011	Bond Future	211.95	Call		0.00000	159,000		0.00	0	0
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0
Total R189 Option										0.00	0	0
Total For R189										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	05/05/2011	Bond Future			233.02585	232.99422			0.00	0	0
R197	On	04/08/2011	Bond Future			231.53129	231.50000			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	05/05/2011	Bond Future	232.00	Call		994.00000	1,026,000		0.00	0	0
R197	On	05/05/2011	Bond Future	232.00	Put		0.00000	0,000		0.00	0	0
R197	On	05/05/2011	Bond Future	232.05	Call		944.00000	976,000		0.00	0	0
R197	On	05/05/2011	Bond Future	232.05	Put		0.00000	0,000		0.00	0	0
R197	On	05/05/2011	Bond Future	231.95	Call		1,044.00000	1,076,000		0.00	0	0
R197	On	05/05/2011	Bond Future	231.95	Put		0.00000	0,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.50	Call		0.00000	31,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.50	Put		0.00000	0,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.55	Call		0.00000	0,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.55	Put		0.00000	19,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.45	Call		0.00000	81,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.45	Put		0.00000	0,000		0.00	0	0
Total R197 Option										0.00	0	0
Total For R197										0.00	0	0
R201	On	05/05/2011	Bond Future			7.23700	7.24800		3.00	0.00	0	484
R201	On	04/08/2011	Bond Future			7.36000	7.37200		3.50	0.00	0	0
R201	On	03/11/2011	Bond Future			7.49900	7.51100		3.50	0.00	0	0
R201	On	02/02/2012	Bond Future			7.66100	7.67500		3.50	0.00	0	0
R201	On	03/05/2012	Bond Future			7.74800	7.76400			0.00	0	0
Total R201 Future										0.00	0	484
R201	On	05/05/2011	Bond Future	7.75	Call		1,603.00000	1,638,000	3.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		0.00000	0,000	3.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,761.00000	1,796,000	3.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	05/05/2011	Bond Future	7.80	Put		0.00000	0,000	3.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,445.00000	1,480,000	3.05	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		1.00000	0,000	3.05	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		577.00000	585,000	3.39	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		945.00000	916,000	3.39	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		645.00000	654,000	3.40	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		862.00000	835,000	3.40	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		514.00000	521,000	3.38	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,033.00000	1,004,000	3.38	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,901.00000	1,919,000	3.57	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		546.00000	531,000	3.57	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		2,000.00000	2,019,000	3.58	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		508.00000	493,000	3.58	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,804.00000	1,822,000	3.56	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		587.00000	571,000	3.56	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		2,156.00000	2,176,000	3.57	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		688.00000	672,000	3.57	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		2,246.00000	2,267,000	3.58	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		651.00000	636,000	3.58	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		2,067.00000	2,087,000	3.56	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		725.00000	709,000	3.56	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Call		0.00000	5,000		0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000		0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Call		0.00000	123,000		0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	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
R201	On	03/05/2012	Bond Future	7.70	Call		0.00000	0,000		0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	114,000		0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	484
R202	On	05/05/2011	Bond Future			0.33000	0.33100			2,808,107,874.00	16,588	451
R202	On	04/08/2011	Bond Future			0.28000	0.28100			2,806,036,364.56	16,588	10,088
Total R202 Future										5,614,144,238.56	33,176	10,539
R202	On	05/05/2011	Bond Future	2.05	Call		42,597.00000	42,626,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.10	Call		43,625.00000	43,654,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Call		41,558.00000	41,588,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0
R202	On	04/08/2011	Bond Future	1.00	Call		0.00000	19,646,000		0.00	0	0
R202	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0
R202	On	04/08/2011	Bond Future	1.05	Call		0.00000	20,906,000		0.00	0	0
R202	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0
R202	On	04/08/2011	Bond Future	0.95	Call		0.00000	18,374,000		0.00	0	0
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										5,614,144,238.56	33,176	10,539
R203	On	05/05/2011	Bond Future			8.17700	8.18800		5.75	0.00	0	516
R203	On	04/08/2011	Bond Future			8.29900	8.31100		6.25	0.00	0	0
R203	On	03/11/2011	Bond Future			8.43100	8.44400		6.50	0.00	0	1,633
R203	On	02/02/2012	Bond Future			8.57900	8.59200		6.75	0.00	0	0
R203	On	03/05/2012	Bond Future			8.67900	8.69300			0.00	0	0
Total R203 Future										0.00	0	2,149

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.25	Call		531.00000	526,000	5.66	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		229.00000	170,000	5.66	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		697.00000	703,000	5.68	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		152.00000	104,000	5.68	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		389.00000	376,000	5.64	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		330.00000	264,000	5.64	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		688.00000	695,000	5.98	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,164.00000	2,114,000	5.98	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		770.00000	778,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,007.00000	1,958,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		612.00000	618,000	5.96	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,328.00000	2,277,000	5.96	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,977.00000	1,998,000	6.39	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		1,724.00000	1,686,000	6.39	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		2,101.00000	2,123,000	6.41	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		1,623.00000	1,586,000	6.41	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,857.00000	1,877,000	6.37	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		1,830.00000	1,791,000	6.37	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,715.00000	2,738,000	6.63	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		2,033.00000	2,000,000	6.63	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,839.00000	2,863,000	6.65	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		1,943.00000	1,910,000	6.65	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,593.00000	2,615,000	6.61	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		2,126.00000	2,092,000	6.61	0.00	0	0
R203	On	03/05/2012	Bond Future	8.75	Call		0.00000	295,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Call		0.00000	502,000		0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Call		0.00000	87,000		0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Put		0.00000	0,000		0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	2,149
R204	On	05/05/2011	Bond Future			8.31700	8.32800		6.75	0.00	0	100
R204	On	04/08/2011	Bond Future			8.43200	8.44300		7.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.55100	8.56300		7.75	0.00	0	2,034
R204	On	02/02/2012	Bond Future			8.68000	8.69300		8.25	0.00	0	0
R204	On	03/05/2012	Bond Future			8.77000	8.78400			0.00	0	0
Total R204 Future										0.00	0	2,134
R204	On	05/05/2011	Bond Future	8.50	Call		1,047.00000	1,067,000	6.66	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		108.00000	67,000	6.66	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,276.00000	1,308,000	6.68	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		66.00000	37,000	6.68	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		835.00000	843,000	6.64	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		168.00000	115,000	6.64	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		601.00000	604,000	7.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		2,995.00000	2,939,000	7.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		677.00000	682,000	7.23	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		2,797.00000	2,743,000	7.23	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		531.00000	534,000	7.20	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,200.00000	3,144,000	7.20	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,706.00000	2,731,000	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	8.75	Put		1,749.00000	1,712,000	7.64	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,857.00000	2,883,000	7.66	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		1,646.00000	1,610,000	7.66	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,560.00000	2,583,000	7.61	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		1,857.00000	1,819,000	7.61	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		3,620.00000	3,649,000	8.25	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		2,106.00000	2,070,000	8.25	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		3,770.00000	3,800,000	8.28	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		2,012.00000	1,978,000	8.28	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		3,474.00000	3,502,000	8.23	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		2,205.00000	2,168,000	8.23	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Put		0.00000	97,000		0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Call		0.00000	145,000		0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Put		0.00000	339,000		0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	2,134
R206	On	05/05/2011	Bond Future			6.92200	6.93300		2.25	0.00	0	0
R206	On	04/08/2011	Bond Future			7.05200	7.06400		2.50	237,119,067.20	2,336	6,506
R206	On	03/11/2011	Bond Future			7.19600	7.20900		2.50	0.00	0	0
R206	On	02/02/2012	Bond Future			7.38100	7.39600		2.50	0.00	0	0
R206	On	03/05/2012	Bond Future			7.47200	7.49000			0.00	0	0
Total R206 Future										237,119,067.20	2,336	6,506
R206	On	05/05/2011	Bond Future	7.50	Call		1,368.00000	1,394,000	2.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,487.00000	1,514,000	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		1,248.00000	1,275,000	2.32	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		0.00000	0,000	2.32	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		443.00000	451,000	2.41	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		585.00000	566,000	2.41	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		499.00000	507,000	2.43	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		530.00000	511,000	2.43	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		394.00000	400,000	2.40	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		646.00000	626,000	2.40	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,408.00000	1,423,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		334.00000	323,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,481.00000	1,497,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		309.00000	299,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,336.00000	1,351,000	2.54	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		361.00000	350,000	2.54	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,527.00000	1,543,000	2.55	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		461.00000	450,000	2.55	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,591.00000	1,606,000	2.56	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		437.00000	426,000	2.56	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		1,465.00000	1,480,000	2.54	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		487.00000	475,000	2.54	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Call		0.00000	44,000		0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	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
R206	On	03/05/2012	Bond Future	7.55	Call		0.00000	122,000		0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000		0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Call		0.00000	0,000		0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	34,000		0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										237,119,067.20	2,336	6,506
R207	On	05/05/2011	Bond Future			8.40600	8.42300		7.50	0.00	0	6,260
R207	On	04/08/2011	Bond Future			8.51400	8.53100		8.50	0.00	0	0
R207	On	03/11/2011	Bond Future			8.62200	8.63900		8.75	0.00	0	600
R207	On	02/02/2012	Bond Future			8.73800	8.75600		9.25	0.00	0	0
R207	On	03/05/2012	Bond Future			8.82200	8.84100			0.00	0	0
Total R207 Future										0.00	0	6,860
R207	On	05/05/2011	Bond Future	8.50	Call		698.00000	719,000	7.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		253.00000	176,000	7.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		900.00000	938,000	7.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		168.00000	107,000	7.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		523.00000	529,000	7.39	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		367.00000	274,000	7.39	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		928.00000	947,000	8.19	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		2,529.00000	2,452,000	8.19	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,031.00000	1,053,000	8.21	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		2,345.00000	2,271,000	8.21	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		831.00000	848,000	8.17	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		2,721.00000	2,642,000	8.17	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,653.00000	2,693,000	8.63	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		2,047.00000	1,993,000	8.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.80	Call		2,806.00000	2,848,000	8.65	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		1,928.00000	1,877,000	8.65	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,505.00000	2,543,000	8.60	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		2,171.00000	2,116,000	8.60	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		3,650.00000	3,696,000	9.25	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		2,361.00000	2,311,000	9.25	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		3,806.00000	3,854,000	9.28	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		2,256.00000	2,208,000	9.28	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		3,489.00000	3,534,000	9.19	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		2,462.00000	2,411,000	9.19	0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Put		0.00000	375,000		0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Put		0.00000	114,000		0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Put		0.00000	637,000		0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	6,860
R208	On	05/05/2011	Bond Future			8.47600	8.48700		8.50	0.00	0	190
R208	On	04/08/2011	Bond Future			8.57300	8.58400		9.25	0.00	0	120
R208	On	03/11/2011	Bond Future			8.67300	8.68500		9.75	0.00	0	5,899
R208	On	02/02/2012	Bond Future			8.78000	8.79200		10.25	0.00	0	0
R208	On	03/05/2012	Bond Future			8.85500	8.86800			0.00	0	0
Total R208 Future										0.00	0	6,209
R208	On	05/05/2011	Bond Future	8.50	Call		509.00000	490,000	8.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		430.00000	343,000	8.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2011	Bond Future	8.55	Call		685.00000	677,000	8.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		301.00000	226,000	8.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		363.00000	338,000	8.35	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		589.00000	497,000	8.35	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		871.00000	878,000	8.86	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		2,893.00000	2,834,000	8.86	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		973.00000	981,000	8.88	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		2,688.00000	2,631,000	8.88	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		777.00000	782,000	8.84	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,107.00000	3,046,000	8.84	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,636.00000	2,661,000	9.59	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		2,258.00000	2,213,000	9.59	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,794.00000	2,821,000	9.62	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		2,127.00000	2,084,000	9.62	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,482.00000	2,506,000	9.56	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		2,395.00000	2,349,000	9.56	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		3,771.00000	3,799,000	10.08	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		2,599.00000	2,558,000	10.08	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,934.00000	3,963,000	10.11	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		2,483.00000	2,444,000	10.11	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		3,611.00000	3,638,000	10.05	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		2,719.00000	2,677,000	10.05	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Call		0.00000	802,000		0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Call		0.00000	1,076,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Call		0.00000	527,000		0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	6,209
R209	On	05/05/2011	Bond Future			8.78400	8.80000		13.50	0.00	0	21,100
R209	On	04/08/2011	Bond Future			8.85300	8.87000		14.75	0.00	0	0
R209	On	03/11/2011	Bond Future			8.92400	8.94000		15.75	0.00	0	1,118
R209	On	02/02/2012	Bond Future			8.99600	9.01300		16.25	0.00	0	0
R209	On	03/05/2012	Bond Future			9.04700	9.06500			0.00	0	0
Total R209 Future										0.00	0	22,218
R209	On	05/05/2011	Bond Future	8.50	Call		41.00000	28,000	13.17	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,484.00000	2,344,000	13.17	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		74.00000	55,000	13.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,101.00000	1,955,000	13.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		22.00000	13,000	13.15	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,885.00000	2,749,000	13.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		1,115.00000	1,137,000	14.24	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,106.00000	3,995,000	14.24	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,244.00000	1,269,000	14.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,820.00000	3,711,000	14.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		995.00000	1,015,000	14.22	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,405.00000	4,292,000	14.22	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		8,878.00000	8,995,000	15.60	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		178.00000	161,000	15.60	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		2,618.00000	2,657,000	15.33	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	8.75	Put		4,110.00000	4,025,000	15.33	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,792.00000	2,834,000	15.37	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		3,887.00000	3,805,000	15.37	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		2,452.00000	2,489,000	15.30	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		4,345.00000	4,258,000	15.30	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		4,176.00000	4,229,000	16.03	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		4,275.00000	4,198,000	16.03	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		4,368.00000	4,423,000	16.07	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		4,087.00000	4,012,000	16.07	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,987.00000	4,038,000	15.98	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		4,470.00000	4,391,000	15.98	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Put		0.00000	357,000		0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Call		0.00000	23,000		0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Put		0.00000	740,000		0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	22,218
R210	On	05/05/2011	Bond Future			125.76134	125.74399			31,440,335.00	250	33
R210	On	04/08/2011	Bond Future			105.90111	106.00000			26,475,277.50	250	250
Total R210 Future										57,915,612.50	500	283
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		256.00000	239,000		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		306.00000	289,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		206.00000	189,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.00	Call		0.00000	0,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	99,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.05	Call		0.00000	0,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.05	Put		0.00000	149,000		0.00	0	0
R210	On	04/08/2011	Bond Future	105.95	Call		0.00000	0,000		0.00	0	0
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	49,000		0.00	0	0
Total R210 Option										0.00	0	0
Total For R210										57,915,612.50	500	283
R211	On	05/05/2011	Bond Future			1.54400	1.56700			0.00	0	539
R211	On	04/08/2011	Bond Future			1.34600	1.36900			0.00	0	0
Total R211 Future										0.00	0	539
R211	On	05/05/2011	Bond Future	2.14	Call		3,161.00000	3,290,000		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		3,432.00000	3,561,000		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		2,890.00000	3,019,000		0.00	0	0
R211	On	05/05/2011	Bond Future	2.09	Put		1.00000	0,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.50	Call		0.00000	834,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.50	Put		0.00000	0,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.55	Call		0.00000	1,103,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.55	Put		0.00000	0,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.45	Call		0.00000	564,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.45	Put		0.00000	0,000		0.00	0	0
Total R211 Option										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R211										0.00	0	539
R212	On	05/05/2011	Bond Future			2.39300	2.39500			451,524,332.71	4,337	490
R212	On	04/08/2011	Bond Future			2.30600	2.30700			404,964,996.02	3,887	2,542
Total R212 Future										856,489,328.73	8,224	3,032
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		1,401.00000	1,382,000		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		916.00000	896,000		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		1,889.00000	1,870,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.50	Call		0.00000	1,819,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.55	Call		0.00000	2,282,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.45	Call		0.00000	1,354,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										856,489,328.73	8,224	3,032
R213	On	05/05/2011	Bond Future			8.83000	8.83500			0.00	0	0
R213	On	04/08/2011	Bond Future			8.90600	8.91200			0.00	0	0
R213	On	03/11/2011	Bond Future			8.98600	8.99200			0.00	0	0
R213	On	02/02/2012	Bond Future			9.07100	9.07700			0.00	0	0
R213	On	03/05/2012	Bond Future			9.12700	9.13400			0.00	0	0
Total R213 Future										0.00	0	0
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.00	Put		7,167.00000	7,127,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	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		6,712.00000	6,672,000		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		7,625.00000	7,585,000		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		7,752.00000	7,704,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Put		7,299.00000	7,251,000		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		8,208.00000	8,160,000		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		1,927.00000	1,880,000		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		1,523.00000	1,476,000		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		2,334.00000	2,287,000		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		596.00000	550,000		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		208.00000	162,000		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		987.00000	941,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.25	Call		0.00000	929,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.30	Call		0.00000	1,302,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Call		0.00000	553,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										6,765,668,246.99	44,236	124,779
GOVI	On	05/05/2011	GOVI			347.47600	347.37800			3,474,760.00	1	206
GOVI	On	04/08/2011	GOVI			352.48000	352.37800			0.00	0	0
GOVI	On	03/11/2011	GOVI			357.55800	357.45300			0.00	0	0
Total GOVI Future										3,474,760.00	1	206
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		16,220.00000	15,240,000		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		16,320.00000	15,340,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Call		0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Put		16,120.00000	15,140,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Call		43,780.00000	44,800,000		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		43,680.00000	44,700,000		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		43,880.00000	44,900,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.00	Call		0.00000	5,580,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.01	Call		0.00000	5,480,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.01	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
GOVI	On	03/11/2011	GOVI	356.99	Call		0.00000	5,680,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										3,474,760.00	1	206
Total for GOVI										3,474,760.00	1	206
AL7T	On	05/05/2011	Index Future			376.74400	376.54900			113,023,200.00	30	0
AL7T	On	04/08/2011	Index Future			382.16900	381.96900			114,650,700.00	30	30
AL7T	On	03/11/2011	Index Future			387.67500	387.46900			0.00	0	0
Total AL7T Future										227,673,900.00	60	30
Total For AL7T										227,673,900.00	60	30
ALBI	On	05/05/2011	Index Future			346.47800	346.37800			866,195,000.00	250	858
ALBI	On	04/08/2011	Index Future			351.46700	351.36300			738,080,700.00	210	297
ALBI	On	03/11/2011	Index Future			356.53100	356.42300			142,612,400.00	40	40
Total ALBI Future										1,746,888,100.00	500	1,195
Total For ALBI										1,746,888,100.00	500	1,195
CRD1	On	05/05/2011	Index Future			156.66500	156.64400			0.00	0	2
CRD1	On	04/08/2011	Index Future			158.83500	158.81200			0.00	0	0
CRD1	On	03/11/2011	Index Future			160.95700	161.00000			0.00	0	0
Total CRD1 Future										0.00	0	2
Total For CRD1										0.00	0	2
IGOV	On	05/05/2011	Index Future			150.69300	150.71200			3,013,860.00	2	67
IGOV	On	04/08/2011	Index Future			152.86300	152.88100			1,391,053,300.00	910	910
IGOV	On	03/11/2011	Index Future			155.06500	155.00000			0.00	0	0
Total IGOV Future										1,394,067,160.00	912	977
Total For IGOV										1,394,067,160.00	912	977
ILBI	On	05/05/2011	Index Future			408.02900	408.16000			1,370,977,440.00	336	0
Total ILBI Future										1,370,977,440.00	336	0
Total For ILBI										1,370,977,440.00	336	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTH1 On 05/05/2011 Index Future			340.72500	340.60700			0.00	0	3
OTH1 On 04/08/2011 Index Future			345.63200	345.51000			0.00	0	0
OTH1 On 03/11/2011 Index Future			350.61100	350.48500			0.00	0	0
Total OTH1 Future							0.00	0	3
Total For OTH1							0.00	0	3
TRT1 On 05/05/2011 Index Future			343.42800	343.29200			0.00	0	100
TRT1 On 04/08/2011 Index Future			348.18300	348.04300			0.00	0	0
TRT1 On 03/11/2011 Index Future			352.83600	352.69100			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							4,739,606,600.00	1,808	2,307
JIBAR On 18/05/2011 Jibar Future			5.60000	5.60100			0.00	0	3,001
JIBAR On 15/06/2011 Jibar Future			5.61000	5.62300			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.64000	5.63800			0.00	0	2,000
JIBAR On 17/08/2011 Jibar Future			5.72000	5.70400			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			5.88000	5.80900			0.00	0	14,700
JIBAR On 19/10/2011 Jibar Future			5.97000	5.97400			0.00	0	0
JIBAR On 21/12/2011 Jibar Future			6.21000	6.27300			0.00	0	5,591
JIBAR On 20/03/2012 Jibar Future			6.60000	6.62800			0.00	0	1,090
JIBAR On 20/06/2012 Jibar Future			7.06000	7.08600			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.49000	7.55500			0.00	0	44,710
JIBAR On 19/12/2012 Jibar Future			7.85000	7.91700			0.00	0	490
JIBAR On 20/03/2013 Jibar Future			8.17000	8.17000			0.00	0	290
Total Jibar Future							0.00	0	78,652
Total For JIBAR FUTURE							0.00	0	78,652
Total for Jibar							0.00	0	78,652
Total for Derivatives :							11,508,749,606.99	46,045	205,944

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN71 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN71 SPOT							0.00	0	0
Total For CLN71							0.00	0	0
CLN72 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN72 SPOT							0.00	0	0
Total For CLN72							0.00	0	0
NCLN4 On 28/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN43 SPOT							0.00	0	0
Total For NCLN43							0.00	0	0
NCLN4 On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN45 SPOT							0.00	0	0
Total For NCLN45							0.00	0	0
NCLN4 On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN46 SPOT							0.00	0	0
Total For NCLN46							0.00	0	0
NCLN6 On 30/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN61 SPOT							0.00	0	0
Total For NCLN61							0.00	0	0
NCLN6 On 08/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN63 SPOT							0.00	0	0
Total For NCLN63							0.00	0	0
R155 On 31/08/2011 Spot Bond			5.67000	5.68000			0.00	0	0
Total R155 SPOT							0.00	0	0
Total For R155							0.00	0	0
R157 On 15/09/2015 Spot Bond			7.62000	7.63000			0.00	0	0
Total R157 SPOT							0.00	0	0
Total For R157							0.00	0	0
R186 On 21/12/2026 Spot Bond			8.64000	8.64000			0.00	0	0
Total R186 SPOT							0.00	0	0
Total For R186							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201 On 21/12/2014 Spot Bond			7.23000	7.24000			0.00	0	0
Total R201 SPOT							0.00	0	0
Total For R201							0.00	0	0
R202 On 07/12/2033 Spot Bond			2.68000	2.68000			0.00	0	0
Total R202 SPOT							0.00	0	0
Total For R202							0.00	0	0
R203 On 15/09/2017 Spot Bond			8.17000	8.18000			0.00	0	0
Total R203 SPOT							0.00	0	0
Total For R203							0.00	0	0
R204 On 21/12/2018 Spot Bond			8.31000	8.32000			0.00	0	0
Total R204 SPOT							0.00	0	0
Total For R204							0.00	0	0
R206 On 15/01/2014 Spot Bond			6.91500	6.92500			0.00	0	0
Total R206 SPOT							0.00	0	0
Total For R206							0.00	0	0
R207 On 15/01/2020 Spot Bond			8.40000	8.41500			0.00	0	0
Total R207 SPOT							0.00	0	0
Total For R207							0.00	0	0
R208 On 31/03/2021 Spot Bond			8.47000	8.48000			0.00	0	0
Total R208 SPOT							0.00	0	0
Total For R208							0.00	0	0
R209 On 31/03/2036 Spot Bond			8.78000	8.79500			0.00	0	0
Total R209 SPOT							0.00	0	0
Total For R209							0.00	0	0
R212 On 31/01/2022 Spot Bond			2.68000	2.68000			0.00	0	0
Total R212 SPOT							0.00	0	0
Total For R212							0.00	0	0
R213 On 28/02/2031 Spot Bond			8.82500	8.83000			0.00	0	0
Total R213 SPOT							0.00	0	0
Total For R213							0.00	0	0
Total for SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for SPOT :							0.00	0	0
Total Futures						11,508,749,606.99	46,045	194,324	
Total Options						0.00	0	11,620	
Grand Total:						11,508,749,606.99	46,045	205,944	