

Interest Rates Daily MTM Report

Daily summary for: 05/05/2011

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			7.65000	7.61600		3.25	86,943,187.35	705	0
R157 On 04/08/2011 Bond Future			7.79700	7.75200		3.75	88,188,196.20	705	3,070
R157 On 03/11/2011 Bond Future			7.92700	7.90700		3.75	0.00	0	3,684
R157 On 02/02/2012 Bond Future			8.09600	8.08900		3.75	0.00	0	0
R157 On 03/05/2012 Bond Future			8.26400	8.20000		3.75	0.00	0	0
Total R157 Future							175,131,383.55	1,410	6,754
R157 On 05/05/2011 Bond Future	7.75	Call		551.00000	411,000	3.25	0.00	0	0
R157 On 05/05/2011 Bond Future	7.75	Put		0.00000	0,000	3.25	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Call		756.00000	616,000	3.26	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Put		0.00000	0,000	3.26	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Call		350.00000	206,000	3.24	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		4.00000	0,000	3.24	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		171.00000	0,000	3.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		31.00000	0,000	3.23	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		520.00000	458,000	3.69	0.00	0	1,000
R157	On	04/08/2011	Bond Future	7.50	Put		1,502.00000	1,614,000	3.69	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		591.00000	524,000	3.70	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,377.00000	1,485,000	3.70	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		455.00000	399,000	3.68	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		1,633.00000	1,751,000	3.68	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Put		2,377.00000	2,520,000	3.62	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Call		213.00000	182,000	3.62	0.00	0	1,320
R157	On	04/08/2011	Bond Future	7.60	Put		1,259.00000	1,360,000	3.71	0.00	0	0
R157	On	04/08/2011	Bond Future	7.60	Call		668.00000	595,000	3.71	0.00	0	440
R157	On	04/08/2011	Bond Future	7.80	Call		1,040.00000	944,000	3.77	0.00	0	0
R157	On	04/08/2011	Bond Future	7.80	Put		854.00000	932,000	3.77	0.00	0	440
R157	On	04/08/2011	Bond Future	8.20	Call		2,062.00000	1,927,000	3.89	0.00	0	0
R157	On	04/08/2011	Bond Future	8.20	Put		341.00000	381,000	3.89	0.00	0	1,320
R157	On	03/11/2011	Bond Future	8.25	Call		2,006.00000	1,956,000	3.83	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		768.00000	790,000	3.83	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		2,129.00000	2,077,000	3.85	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		711.00000	732,000	3.85	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,888.00000	1,839,000	3.81	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		829.00000	853,000	3.81	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,390.00000	2,372,000	3.83	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		1,008.00000	1,014,000	3.83	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		2,502.00000	2,484,000	3.85	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		953.00000	959,000	3.85	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,280.00000	2,263,000	3.81	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		1,065.00000	1,072,000	3.81	0.00	0	0
R157	On	03/05/2012	Bond Future	8.25	Call		1,832.00000	1,727,000	3.75	0.00	0	0
R157	On	03/05/2012	Bond Future	8.25	Put		1,674.00000	1,771,000	3.75	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Call		1,921.00000	1,812,000	3.77	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Put		1,606.00000	1,699,000	3.77	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Call		1,747.00000	1,644,000	3.74	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Put		1,747.00000	1,846,000	3.74	0.00	0	0
Total R157 Option										0.00	0	4,520
Total For R157										175,131,383.55	1,410	11,274
R186	On	05/05/2011	Bond Future			8.67000	8.62600		8.75	21,513,124.80	180	0
R186	On	04/08/2011	Bond Future			8.76800	8.71300		11.00	0.00	0	19,476
R186	On	03/11/2011	Bond Future			8.84700	8.80100		11.00	0.00	0	13,791
R186	On	02/02/2012	Bond Future			8.93600	8.89400		11.75	0.00	0	2,500
R186	On	03/05/2012	Bond Future			9.02100	8.95800		11.25	0.00	0	0
Total R186 Future										21,513,124.80	180	35,767
R186	On	05/05/2011	Bond Future	8.75	Call		1,169.00000	750,000	8.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		3.00000	0,000	8.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		1,631.00000	1,215,000	8.78	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		0.00000	0,000	8.78	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		724.00000	282,000	8.73	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		26.00000	0,000	8.73	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		6,156.00000	6,572,000	8.46	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000	8.46	0.00	0	0

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		919.00000	787,000	10.70	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		5,339.00000	5,717,000	10.70	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,046.00000	901,000	10.73	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		4,977.00000	5,341,000	10.73	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		806.00000	686,000	10.68	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		5,718.00000	6,108,000	10.68	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Put		4,630.00000	4,980,000	10.76	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Call		1,185.00000	1,026,000	10.76	0.00	0	600
R186	On	04/08/2011	Bond Future	8.70	Put		2,619.00000	2,866,000	10.97	0.00	0	0
R186	On	04/08/2011	Bond Future	8.70	Call		2,498.00000	2,236,000	10.97	0.00	0	200
R186	On	04/08/2011	Bond Future	8.95	Call		3,804.00000	3,471,000	11.15	0.00	0	0
R186	On	04/08/2011	Bond Future	8.95	Put		1,633.00000	1,809,000	11.15	0.00	0	200
R186	On	04/08/2011	Bond Future	9.70	Call		8,949.00000	8,482,000	11.73	0.00	0	0
R186	On	04/08/2011	Bond Future	9.70	Put		292.00000	334,000	11.73	0.00	0	600
R186	On	03/11/2011	Bond Future	9.00	Call		4,669.00000	4,415,000	11.20	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		2,877.00000	3,041,000	11.20	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		4,934.00000	4,673,000	11.23	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		2,698.00000	2,855,000	11.23	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		4,410.00000	4,164,000	11.16	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		3,064.00000	3,236,000	11.16	0.00	0	0
R186	On	03/11/2011	Bond Future	8.75	Put		0.00000	4,117,000	11.00	0.00	0	0
R186	On	03/11/2011	Bond Future	8.75	Call		0.00000	3,233,000	11.00	18,104,800.00	5,600	5,600
R186	On	02/02/2012	Bond Future	9.00	Call		5,113.00000	4,901,000	11.75	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		4,172.00000	4,334,000	11.75	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		5,358.00000	5,139,000	11.79	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	9.05	Put		3,977.00000	4,132,000	11.79	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		4,876.00000	4,669,000	11.72	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		4,377.00000	4,545,000	11.72	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Call		5,399.00000	5,102,000	11.25	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Put		5,031.00000	5,285,000	11.25	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Call		5,641.00000	5,337,000	11.31	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Put		4,837.00000	5,084,000	11.31	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Call		5,168.00000	4,879,000	11.21	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Put		5,238.00000	5,501,000	11.21	0.00	0	0
Total R186 Option										18,104,800.00	5,600	7,200
Total For R186										39,617,924.80	5,780	42,967
R189	On	05/05/2011	Bond Future			209.01649	209.01814			0.00	0	0
R189	On	04/08/2011	Bond Future			212.10549	212.06610			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	05/05/2011	Bond Future	207.30	Call		1,718.00000	1,716,000		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		1,668.00000	1,666,000		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		1,768.00000	1,766,000		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		66.00000	105,000		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		16.00000	55,000		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		116.00000	155,000		0.00	0	0
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R189 Option											0.00	0	0
Total For R189											0.00	0	0
R197	On	05/05/2011	Bond Future			232.96281	232.96457				0.00	0	0
R197	On	04/08/2011	Bond Future			232.19084	231.46888				0.00	0	0
Total R197 Future											0.00	0	0
R197	On	05/05/2011	Bond Future	232.00	Call		965.00000	963,000			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		915.00000	913,000			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		1,015.00000	1,013,000			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	691,000			0.00	0	0
R197	On	04/08/2011	Bond Future	231.50	Put		31.00000	0,000			0.00	0	0
R197	On	04/08/2011	Bond Future	231.55	Call		0.00000	641,000			0.00	0	0
R197	On	04/08/2011	Bond Future	231.55	Put		81.00000	0,000			0.00	0	0
R197	On	04/08/2011	Bond Future	231.45	Call		19.00000	741,000			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			7.24000	7.21100		2.75		0.00	0	0
R201	On	04/08/2011	Bond Future			7.37100	7.33100		3.25		0.00	0	170
R201	On	03/11/2011	Bond Future			7.47800	7.46700		3.00		0.00	0	317
R201	On	02/02/2012	Bond Future			7.62300	7.62800		3.25		0.00	0	0
R201	On	03/05/2012	Bond Future			7.77100	7.71100		3.00		0.00	0	0
Total R201 Future											0.00	0	487
R201	On	05/05/2011	Bond Future	7.75	Call		1,722.00000	1,628,000	2.86		0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		0.00000	0,000	2.86		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	Call		1,880.00000	1,786,000	2.89	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		0.00000	0,000	2.89	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,564.00000	1,470,000	2.85	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		0.00000	0,000	2.85	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		560.00000	504,000	3.20	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		804.00000	869,000	3.20	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		631.00000	571,000	3.21	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		724.00000	785,000	3.21	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		494.00000	443,000	3.18	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		889.00000	959,000	3.18	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,859.00000	1,834,000	3.14	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		381.00000	387,000	3.14	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,964.00000	1,938,000	3.15	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		349.00000	354,000	3.15	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,756.00000	1,732,000	3.13	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		416.00000	423,000	3.13	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		2,190.00000	2,197,000	3.47	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		600.00000	595,000	3.47	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		2,283.00000	2,290,000	3.48	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		567.00000	561,000	3.48	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		2,098.00000	2,105,000	3.45	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		635.00000	629,000	3.45	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Call		1,312.00000	1,238,000	3.00	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Put		1,220.00000	1,288,000	3.00	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Call		1,381.00000	1,305,000	3.02	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	7.80	Put		1,170.00000	1,236,000	3.02	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Call		1,245.00000	1,173,000	2.98	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Put		1,271.00000	1,341,000	2.98	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	487
R202	On	05/05/2011	Bond Future			2.68000	0.32600			45,775,128.00	400	0
R202	On	04/08/2011	Bond Future			0.27500	0.27600			0.00	0	10,088
R202	On	03/11/2011	Bond Future			0.19200	0.50000			68,739,680.00	400	400
Total R202 Future										114,514,808.00	800	10,488
R202	On	05/05/2011	Bond Future	2.05	Call		42,744.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	12,222,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.10	Call		43,772.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	11,194,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Call		41,705.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	13,260,000		0.00	0	0
R202	On	04/08/2011	Bond Future	1.00	Call		19,764.00000	19,793,000		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		21,023.00000	21,053,000		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		18,491.00000	18,521,000		0.00	0	0
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.50	Call		0.00000	8,803,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.55	Call		0.00000	10,181,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.45	Call		0.00000	7,412,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										114,514,808.00	800	10,488
R203	On	05/05/2011	Bond Future			8.24000	8.19600		5.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.37400	8.31900		5.75	0.00	0	516
R203	On	03/11/2011	Bond Future			8.49100	8.45200		6.00	0.00	0	1,633
R203	On	02/02/2012	Bond Future			8.63300	8.60200		6.25	0.00	0	0
R203	On	03/05/2012	Bond Future			8.77200	8.70300		6.00	0.00	0	0
Total R203 Future										0.00	0	2,149
R203	On	05/05/2011	Bond Future	8.25	Call		286.00000	49,000	5.00	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		23.00000	0,000	5.00	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		509.00000	292,000	5.02	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		3.00000	0,000	5.02	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		116.00000	0,000	4.98	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		96.00000	195,000	4.98	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		569.00000	488,000	5.65	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,082.00000	2,259,000	5.65	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		648.00000	559,000	5.67	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		1,922.00000	2,091,000	5.67	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		497.00000	424,000	5.63	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,250.00000	2,435,000	5.63	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,808.00000	1,712,000	6.00	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		1,591.00000	1,671,000	6.00	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		1,933.00000	1,833,000	6.03	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		1,491.00000	1,567,000	6.03	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,689.00000	1,597,000	5.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future	8.45	Put		1,698.00000	1,782,000	5.98	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,570.00000	2,492,000	6.38	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		1,931.00000	1,988,000	6.38	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,695.00000	2,615,000	6.41	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		1,842.00000	1,896,000	6.41	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,448.00000	2,371,000	6.35	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		2,025.00000	2,082,000	6.35	0.00	0	0
R203	On	03/05/2012	Bond Future	8.75	Call		2,473.00000	2,322,000	6.00	0.00	0	0
R203	On	03/05/2012	Bond Future	8.75	Put		2,278.00000	2,413,000	6.00	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Call		2,593.00000	2,439,000	6.04	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Put		2,190.00000	2,323,000	6.04	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Call		2,357.00000	2,210,000	5.97	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Put		2,369.00000	2,509,000	5.97	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			8.39000	8.34600		5.50	0.00	0	0
R204	On	04/08/2011	Bond Future			8.51700	8.46200		7.00	0.00	0	0
R204	On	03/11/2011	Bond Future			8.62400	8.58300		7.00	0.00	0	2,134
R204	On	02/02/2012	Bond Future			8.74900	8.71400		7.25	0.00	0	0
R204	On	03/05/2012	Bond Future			8.87200	8.80600		7.00	0.00	0	0
Total R204 Future										0.00	0	2,134
R204	On	05/05/2011	Bond Future	8.50	Call		841.00000	599,000	5.61	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		0.00000	0,000	5.61	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,111.00000	870,000	5.63	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		0.00000	0,000	5.63	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		572.00000	328,000	5.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2011	Bond Future	8.45	Put		3.00000	0,000	5.58	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		458.00000	387,000	6.78	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		2,953.00000	3,174,000	6.78	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		527.00000	449,000	6.80	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		2,748.00000	2,962,000	6.80	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		397.00000	334,000	6.77	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,167.00000	3,395,000	6.77	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,463.00000	2,337,000	7.14	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		1,609.00000	1,693,000	7.14	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,614.00000	2,485,000	7.16	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		1,506.00000	1,587,000	7.16	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,315.00000	2,194,000	7.11	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		1,715.00000	1,805,000	7.11	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		3,239.00000	3,131,000	7.40	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		1,830.00000	1,896,000	7.40	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		3,391.00000	3,281,000	7.42	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		1,738.00000	1,802,000	7.42	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		3,091.00000	2,985,000	7.37	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		1,926.00000	1,994,000	7.37	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Call		2,636.00000	2,477,000	7.00	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Put		2,906.00000	3,064,000	7.00	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Call		2,767.00000	2,604,000	7.04	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Put		2,796.00000	2,950,000	7.04	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Call		2,511.00000	2,356,000	6.97	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Put		3,023.00000	3,185,000	6.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R204 Option										0.00	0	0
Total For R204										0.00	0	2,134
R206	On	05/05/2011	Bond Future			6.94500	6.91600		2.00	0.00	0	0
R206	On	04/08/2011	Bond Future			7.08400	7.04400		2.25	0.00	0	6,506
R206	On	03/11/2011	Bond Future			7.18900	7.18700		2.25	0.00	0	0
R206	On	02/02/2012	Bond Future			7.35000	7.37400		2.25	0.00	0	0
R206	On	03/05/2012	Bond Future			7.53100	7.46200		2.00	0.00	0	0
Total R206 Future										0.00	0	6,506
R206	On	05/05/2011	Bond Future	7.50	Call		1,409.00000	1,338,000	2.13	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		0.00000	0,000	2.13	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,528.00000	1,458,000	2.13	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		0.00000	0,000	2.13	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,289.00000	1,219,000	2.12	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		0.00000	0,000	2.12	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		411.00000	368,000	2.25	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		508.00000	554,000	2.25	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		466.00000	420,000	2.26	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		453.00000	495,000	2.26	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		358.00000	319,000	2.23	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		566.00000	616,000	2.23	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,377.00000	1,373,000	2.34	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		260.00000	259,000	2.34	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,455.00000	1,451,000	2.36	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		239.00000	239,000	2.36	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,303.00000	1,299,000	2.33	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		284.00000	284,000	2.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/02/2012	Bond Future	8.00	Call		1,495.00000	1,524,000	2.39	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		390.00000	376,000	2.39	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,559.00000	1,589,000	2.40	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		366.00000	354,000	2.40	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		1,431.00000	1,459,000	2.38	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		414.00000	399,000	2.38	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Call		847.00000	791,000	2.00	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Put		788.00000	839,000	2.00	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Call		893.00000	835,000	2.01	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Put		756.00000	805,000	2.01	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Call		802.00000	749,000	1.99	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Put		821.00000	875,000	1.99	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	6,506
R207	On	05/05/2011	Bond Future			8.44000	8.40100		6.50	0.00	0	0
R207	On	04/08/2011	Bond Future			8.56800	8.50800		7.75	0.00	0	5,725
R207	On	03/11/2011	Bond Future			8.66400	8.61500		7.75	0.00	0	600
R207	On	02/02/2012	Bond Future			8.77500	8.73200		8.50	0.00	0	0
R207	On	03/05/2012	Bond Future			8.88700	8.81500		8.00	0.00	0	0
Total R207 Future										0.00	0	6,325
R207	On	05/05/2011	Bond Future	8.50	Call		577.00000	346,000	6.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		5.00000	0,000	6.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		860.00000	634,000	6.52	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		0.00000	0,000	6.52	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		318.00000	58,000	6.48	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		34.00000	0,000	6.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/08/2011	Bond Future	8.25	Call		816.00000	697,000	7.63	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		2,288.00000	2,507,000	7.63	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		920.00000	791,000	7.65	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		2,104.00000	2,313,000	7.65	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		720.00000	611,000	7.61	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		2,480.00000	2,709,000	7.61	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,448.00000	2,292,000	7.75	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		1,710.00000	1,823,000	7.75	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,607.00000	2,446,000	7.78	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		1,597.00000	1,705,000	7.78	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,295.00000	2,145,000	7.73	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		1,829.00000	1,948,000	7.73	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		3,501.00000	3,361,000	8.66	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		2,084.00000	2,173,000	8.66	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		3,661.00000	3,518,000	8.69	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		1,983.00000	2,069,000	8.69	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		3,345.00000	3,208,000	8.63	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		2,190.00000	2,283,000	8.63	0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Call		2,827.00000	2,641,000	8.00	0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Put		3,166.00000	3,353,000	8.00	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Call		2,968.00000	2,776,000	8.05	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Put		3,046.00000	3,227,000	8.05	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Call		2,693.00000	2,512,000	7.96	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Put		3,293.00000	3,486,000	7.96	0.00	0	0
Total R207 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 R207										0.00	0	6,325
R208	On	05/05/2011	Bond Future			8.50000	8.45600		7.25	8,025,753.60	90	0
R208	On	04/08/2011	Bond Future			8.61700	8.55200		8.50	8,132,495.40	90	220
R208	On	03/11/2011	Bond Future			8.70700	8.65200		9.00	0.00	0	5,999
R208	On	02/02/2012	Bond Future			8.80800	8.75800		9.25	0.00	0	0
R208	On	03/05/2012	Bond Future			8.90800	8.83200		9.00	0.00	0	0
Total R208 Future										16,158,249.00	180	6,219
R208	On	05/05/2011	Bond Future	8.50	Call		310.00000	0,000	7.25	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		41.00000	0,000	7.25	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		580.00000	304,000	7.28	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		7.00000	0,000	7.28	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		117.00000	0,000	7.23	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		154.00000	306,000	7.23	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		788.00000	662,000	8.35	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		2,619.00000	2,880,000	8.35	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		893.00000	755,000	8.38	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		2,417.00000	2,667,000	8.38	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		693.00000	578,000	8.32	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		2,831.00000	3,104,000	8.32	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,543.00000	2,363,000	9.00	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		1,973.00000	2,113,000	9.00	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,708.00000	2,522,000	9.04	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		1,849.00000	1,983,000	9.04	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,384.00000	2,211,000	8.97	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		2,104.00000	2,252,000	8.97	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	9.00	Call		3,648.00000	3,477,000	9.45	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		2,282.00000	2,396,000	9.45	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,818.00000	3,642,000	9.49	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		2,173.00000	2,282,000	9.49	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		3,482.00000	3,315,000	9.41	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		2,396.00000	2,514,000	9.41	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Call		3,733.00000	3,494,000	9.30	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Put		2,803.00000	2,986,000	9.30	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Call		3,899.00000	3,656,000	9.35	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Put		2,694.00000	2,874,000	9.35	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Call		3,569.00000	3,336,000	9.24	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Put		2,914.00000	3,104,000	9.24	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										16,158,249.00	180	6,219
R209	On	05/05/2011	Bond Future			8.84000	8.78600		12.00	0.00	0	0
R209	On	04/08/2011	Bond Future			8.94600	8.85500		14.00	0.00	0	0
R209	On	03/11/2011	Bond Future			9.01000	8.92500		14.75	0.00	0	1,318
R209	On	02/02/2012	Bond Future			9.08100	8.99800		15.00	0.00	0	0
R209	On	03/05/2012	Bond Future			9.14900	9.04900		15.00	0.00	0	0
Total R209 Future										0.00	0	1,318
R209	On	05/05/2011	Bond Future	8.50	Call		0.00000	0,000	11.84	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,332.00000	2,760,000	11.84	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		0.00000	0,000	11.87	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		1,916.00000	2,344,000	11.87	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		0.00000	0,000	11.81	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,752.00000	3,180,000	11.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future	8.50	Call		1,001.00000	790,000	13.73	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,875.00000	4,372,000	13.73	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,128.00000	898,000	13.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,586.00000	4,065,000	13.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		884.00000	692,000	13.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,177.00000	4,693,000	13.71	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		8,940.00000	8,267,000	15.14	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		122.00000	158,000	15.14	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		2,435.00000	2,144,000	14.53	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		3,811.00000	4,174,000	14.53	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,611.00000	2,306,000	14.57	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		3,590.00000	3,938,000	14.57	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		2,266.00000	1,989,000	14.49	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		4,043.00000	4,420,000	14.49	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		3,909.00000	3,579,000	15.00	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		3,894.00000	4,194,000	15.00	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		4,107.00000	3,767,000	15.06	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		3,711.00000	4,001,000	15.06	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,718.00000	3,397,000	14.95	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		4,086.00000	4,395,000	14.95	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Call		4,218.00000	3,835,000	15.00	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Put		4,590.00000	4,958,000	15.00	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Call		4,410.00000	4,016,000	15.06	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Put		4,402.00000	4,759,000	15.06	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Call		4,032.00000	3,659,000	14.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2012	Bond Future	8.95	Put		4,787.00000	5,165,000	14.95	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	1,318
R210	On	05/05/2011	Bond Future			126.18893	126.18995			0.00	0	0
R210	On	04/08/2011	Bond Future			128.05869	128.03015			0.00	0	278
Total R210 Future										0.00	0	278
R210	On	05/05/2011	Bond Future	126.00	Call		190.00000	189,000		0.00	0	0
R210	On	05/05/2011	Bond Future	126.00	Put		0.00000	0,000		0.00	0	0
R210	On	05/05/2011	Bond Future	126.05	Call		140.00000	139,000		0.00	0	0
R210	On	05/05/2011	Bond Future	126.05	Put		0.00000	0,000		0.00	0	0
R210	On	05/05/2011	Bond Future	125.95	Call		240.00000	239,000		0.00	0	0
R210	On	05/05/2011	Bond Future	125.95	Put		0.00000	0,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.00	Call		22,030.00000	22,059,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	0,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.05	Call		21,980.00000	22,009,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.05	Put		0.00000	0,000		0.00	0	0
R210	On	04/08/2011	Bond Future	105.95	Call		22,080.00000	22,109,000		0.00	0	0
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	0,000		0.00	0	0
Total R210 Option										0.00	0	0
Total For R210										0.00	0	278
R211	On	05/05/2011	Bond Future			2.08500	1.53300			0.00	0	0
R211	On	04/08/2011	Bond Future			1.33000	1.33400			0.00	0	0
R211	On	03/11/2011	Bond Future			1.08900	1.11000			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	05/05/2011	Bond Future	2.14	Call		3,352.00000	299,000		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		3,623.00000	569,000		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	2.19	Put		0.00000	0,000		0.00	0	0
R211	On	05/05/2011	Bond Future	2.09	Call		3,081.00000	27,000		0.00	0	0
R211	On	05/05/2011	Bond Future	2.09	Put		0.00000	0,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.50	Call		899.00000	921,000		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		1,168.00000	1,190,000		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		629.00000	651,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.45	Put		0.00000	0,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.25	Call		734.00000	845,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.30	Call		995.00000	1,106,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.20	Call		473.00000	583,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0
Total R211 Option										0.00	0	0
Total For R211										0.00	0	539
R212	On	05/05/2011	Bond Future			2.63000	2.33600			0.00	0	0
R212	On	04/08/2011	Bond Future			2.24400	2.24600			0.00	0	2,292
R212	On	03/11/2011	Bond Future			2.13700	2.14800			0.00	0	240
Total R212 Future										0.00	0	2,532
R212	On	05/05/2011	Bond Future	2.25	Call		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.25	Put		834.00000	3,627,000		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		348.00000	3,141,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.20	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
R212	On	05/05/2011	Bond Future	2.20	Put		1,322.00000	4,115,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.50	Call		2,389.00000	2,408,000		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		2,852.00000	2,871,000		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		1,924.00000	1,943,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.50	Call		3,258.00000	3,362,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.55	Call		3,711.00000	3,815,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.45	Call		2,802.00000	2,906,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	2,532
R213	On	05/05/2011	Bond Future			8.86000	8.80600			0.00	0	0
R213	On	04/08/2011	Bond Future			8.94700	8.88200			0.00	0	0
R213	On	03/11/2011	Bond Future			9.01900	8.96000			0.00	0	0
R213	On	02/02/2012	Bond Future			9.10000	9.04500			0.00	0	0
R213	On	03/05/2012	Bond Future			9.17300	9.10000			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		6,933.00000	7,368,000		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		6,478.00000	6,914,000		0.00	0	0
R213	On	05/05/2011	Bond Future	7.95	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	05/05/2011	Bond Future	7.95	Put		7,391.00000	7,827,000		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		7,513.00000	8,029,000		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		7,060.00000	7,576,000		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		7,969.00000	8,485,000		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		1,676.00000	2,138,000		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		1,272.00000	1,734,000		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		2,083.00000	2,544,000		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		349.00000	773,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Call		39.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	385,000		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		740.00000	1,164,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.25	Call		1,135.00000	580,000		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		1,508.00000	953,000		0.00	0	0
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		759.00000	204,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										345,422,365.35	8,170	93,216
GOVI	On	05/05/2011	GOVI			346.75600	347.59300			235,794,080.00	68	0
GOVI	On	04/08/2011	GOVI			351.48200	352.60700			158,166,900.00	45	179
GOVI	On	03/11/2011	GOVI			356.84000	357.69100			0.00	0	0
Total GOVI Future										393,960,980.00	113	179
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		14,070.00000	22,440,000		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		14,170.00000	22,540,000		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		13,970.00000	22,340,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Call		46,070.00000	34,820,000		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		45,970.00000	34,720,000		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		46,170.00000	34,920,000		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		6,910.00000	0,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.00	Put		0.00000	1,600,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.01	Call		6,810.00000	0,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.01	Put		0.00000	1,700,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	356.99	Call		7,010.00000	0,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	1,500,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										393,960,980.00	113	179

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for GOVI							393,960,980.00	113	179
AL7T On 05/05/2011 Index Future			375.85300	376.82700			0.00	0	0
AL7T On 04/08/2011 Index Future			380.90800	382.26200			0.00	0	30
AL7T On 03/11/2011 Index Future			386.71500	387.77400			0.00	0	0
Total AL7T Future							0.00	0	30
Total For AL7T							0.00	0	30
ALBI On 05/05/2011 Index Future			345.75300	346.63500			0.00	0	0
ALBI On 04/08/2011 Index Future			350.45000	351.63500			0.00	0	995
ALBI On 03/11/2011 Index Future			355.79300	356.70500			0.00	0	0
Total ALBI Future							0.00	0	995
Total For ALBI							0.00	0	995
CRD1 On 05/05/2011 Index Future			157.36700	156.75400			0.00	0	0
CRD1 On 04/08/2011 Index Future			158.66000	158.92600			0.00	0	2
CRD1 On 03/11/2011 Index Future			160.78300	161.05200			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			150.77800	150.75900			101,021,260.00	67	0
IGOV On 04/08/2011 Index Future			153.13300	152.93300			102,599,110.00	67	977
IGOV On 03/11/2011 Index Future			155.46800	155.13800			0.00	0	0
Total IGOV Future							203,620,370.00	134	977
Total For IGOV							203,620,370.00	134	977
ILBI On 05/05/2011 Index Future			395.89900	408.28600			0.00	0	0
Total ILBI Future							0.00	0	0
Total For ILBI							0.00	0	0
OTH1 On 05/05/2011 Index Future			339.97400	341.09400			0.00	0	0
OTH1 On 04/08/2011 Index Future			344.51100	346.01400			0.00	0	3
OTH1 On 03/11/2011 Index Future			349.76300	351.00300			0.00	0	0
Total OTH1 Future							0.00	0	3

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For OTH1							0.00	0	3
TRT1 On 05/05/2011 Index Future			339.86800	343.49700			0.00	0	0
TRT1 On 04/08/2011 Index Future			347.18300	348.25800			0.00	0	100
TRT1 On 03/11/2011 Index Future			351.82700	352.91600			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							203,620,370.00	134	2,107
JIBAR On 18/05/2011 Jibar Future			5.58000	5.58100			0.00	0	3,001
JIBAR On 15/06/2011 Jibar Future			5.60000	5.59700			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.63000	5.63100			0.00	0	2,000
JIBAR On 17/08/2011 Jibar Future			5.67000	5.67100			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			5.78000	5.78400			0.00	0	14,700
JIBAR On 19/10/2011 Jibar Future			5.88000	5.88600			0.00	0	0
JIBAR On 21/12/2011 Jibar Future			6.13000	6.16100			0.00	0	5,591
JIBAR On 20/03/2012 Jibar Future			6.54000	6.53500			0.00	0	1,090
JIBAR On 20/06/2012 Jibar Future			6.99000	6.97300			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.41000	7.39500			0.00	0	44,710
JIBAR On 19/12/2012 Jibar Future			7.78000	7.76500			0.00	0	490
JIBAR On 20/03/2013 Jibar Future			8.11000	8.10000			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 :							943,003,715.35	8,417	174,154
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN72 SPOT							0.00	0	0
Total For CLN72							0.00	0	0
NCLN ⁴ 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
NCLN ⁴ 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
NCLN ⁴ 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
NCLN ⁶ 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
NCLN ⁶ 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			5.71000	5.66500			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			7.66000	7.61500			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			8.68000	8.62500			0.00	0	0
Total R186 SPOT							0.00	0	0
Total For R186							0.00	0	0
R201 On 21/12/2014 Spot Bond			7.25000	7.21000			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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R202 SPOT							0.00	0	0
Total For R202							0.00	0	0
R203 On 15/09/2017 Spot Bond			8.25000	8.19500			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			8.40000	8.34500			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			6.95500	6.91500			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			8.46000	8.40000			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			8.52000	8.45500			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			8.87500	8.78500			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			2.63000	2.63000			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			8.87000	8.80500			0.00	0	0
Total R213 SPOT							0.00	0	0
Total For R213							0.00	0	0
Total for SPOT							0.00	0	0
Total for SPOT :							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures							924,898,915.35	2,817	162,434
Total Options							18,104,800.00	5,600	11,720
Grand Total:							943,003,715.35	8,417	174,154