



# Interest Rates Daily MTM Report

Daily summary for: 30/03/2011

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

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R211</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R212 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R213 On 28/02/2031 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R213 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R213/F On 28/02/2031 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R213/R186 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213/R186</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R214 On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R214 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R214/F On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R214/R209 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214/R209</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Price Contribution</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157 On 05/05/2011 Bond Future			7.89100	7.84400		4.50	0.00	0	2,405
R157 On 04/08/2011 Bond Future			8.05300	8.00200		4.50	0.00	0	0
R157 On 03/11/2011 Bond Future			8.23500	8.18000		4.75	0.00	0	3,694
R157 On 02/02/2012 Bond Future			8.44000	8.38000		4.75	0.00	0	0
<b>Total R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>6,099</b>
R157 On 05/05/2011 Bond Future	7.75	Call		517.00000	432,000	4.44	0.00	0	0
R157 On 05/05/2011 Bond Future	7.75	Put		902.00000	1,008,000	4.44	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Call		607.00000	514,000	4.45	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Put		787.00000	886,000	4.45	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Call		436.00000	360,000	4.43	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Put		1,026.00000	1,141,000	4.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future	7.65	Call		364.00000	297,000	4.42	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,159.00000	1,284,000	4.42	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		547.00000	490,000	4.37	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,493.00000	2,631,000	4.37	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		605.00000	544,000	4.38	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,355.00000	2,490,000	4.38	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		493.00000	441,000	4.36	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,635.00000	2,778,000	4.36	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		1,877.00000	1,770,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,626.00000	1,716,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		1,976.00000	1,866,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,545.00000	1,633,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,781.00000	1,677,000	4.74	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,709.00000	1,803,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,316.00000	2,206,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		1,915.00000	2,006,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		2,411.00000	2,298,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		1,843.00000	1,931,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,224.00000	2,116,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		1,990.00000	2,083,000	4.74	0.00	0	0
<b>Total R157 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157</b>										<b>0.00</b>	<b>0</b>	<b>6,099</b>
R186	On	05/05/2011	Bond Future			9.03700	8.99000		12.25	0.00	0	28,849
R186	On	04/08/2011	Bond Future			9.14000	9.09100		12.75	0.00	0	0
R186	On	03/11/2011	Bond Future			9.24400	9.19300		12.75	0.00	0	12,982

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			9.35000	9.29700		12.75	0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>41,831</b>
R186	On	05/05/2011	Bond Future	8.75	Call		918.00000	768,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		3,126.00000	3,401,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		1,073.00000	906,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,815.00000	3,073,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		780.00000	646,000	12.10	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		3,455.00000	3,746,000	12.10	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		9,560.00000	9,975,000	11.83	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		31.00000	21,000	11.83	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		829.00000	742,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		8,683.00000	9,030,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		919.00000	825,000	12.38	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		8,284.00000	8,624,000	12.38	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		745.00000	665,000	12.33	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		9,091.00000	9,446,000	12.33	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		3,695.00000	3,485,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		5,394.00000	5,627,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		3,895.00000	3,678,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		5,150.00000	5,376,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		3,500.00000	3,297,000	12.58	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		5,646.00000	5,885,000	12.58	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		4,007.00000	3,802,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		6,584.00000	6,829,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		4,198.00000	3,987,000	12.63	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		6,335.00000	6,574,000	12.63	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		3,821.00000	3,622,000	12.56	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		6,840.00000	7,092,000	12.56	0.00	0	0
<b>Total R186 Option</b>										<b>0.00</b>	<b>0</b>	<b>5,500</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>47,331</b>
R189	On	05/05/2011	Bond Future			208.63270	208.61964			0.00	0	0
<b>Total R189 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R189	On	05/05/2011	Bond Future	207.30	Call		1,320.00000	1,333,000		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		1,270.00000	1,283,000		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		1,370.00000	1,383,000		0.00	0	0
R189	On	05/05/2011	Bond Future	207.25	Put		0.00000	0,000		0.00	0	0
<b>Total R189 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197	On	05/05/2011	Bond Future			231.03023	230.99024			0.00	0	0
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197	On	05/05/2011	Bond Future	232.00	Call		0.00000	0,000		0.00	0	0
R197	On	05/05/2011	Bond Future	232.00	Put		1,010.00000	970,000		0.00	0	0
R197	On	05/05/2011	Bond Future	232.05	Call		0.00000	0,000		0.00	0	0
R197	On	05/05/2011	Bond Future	232.05	Put		1,060.00000	1,020,000		0.00	0	0
R197	On	05/05/2011	Bond Future	231.95	Call		0.00000	0,000		0.00	0	0
R197	On	05/05/2011	Bond Future	231.95	Put		960.00000	920,000		0.00	0	0
<b>Total R197 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R201	On	05/05/2011	Bond Future			7.47200	7.42900		4.00	0.00	0	484
R201	On	04/08/2011	Bond Future			7.62000	7.57400		4.00	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future			7.78500	7.73400		3.75	0.00	0	0
R201	On	02/02/2012	Bond Future			7.97000	7.91400		4.00	0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>484</b>
R201	On	05/05/2011	Bond Future	7.75	Call		1,206.00000	1,096,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		185.00000	212,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,331.00000	1,217,000	4.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		152.00000	175,000	4.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,086.00000	981,000	4.05	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		223.00000	256,000	4.05	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		554.00000	504,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,527.00000	1,614,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		610.00000	557,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,432.00000	1,516,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		502.00000	456,000	3.87	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,626.00000	1,717,000	3.87	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,648.00000	1,562,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		914.00000	969,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,734.00000	1,645,000	3.83	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		863.00000	915,000	3.83	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,564.00000	1,480,000	3.80	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		967.00000	1,025,000	3.80	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		2,002.00000	1,915,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		1,147.00000	1,203,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		2,081.00000	1,992,000	4.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		1,100.00000	1,154,000	4.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future	8.20	Call		1,924.00000	1,839,000	4.05	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		1,196.00000	1,254,000	4.05	0.00	0	0
<b>Total R201 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>										<b>0.00</b>	<b>0</b>	<b>484</b>
R202	On	05/05/2011	Bond Future			0.31400	0.31500			0.00	0	10,539
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>10,539</b>
R202	On	05/05/2011	Bond Future	2.05	Call		43,069.00000	43,098,000		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		44,097.00000	44,126,000		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		42,030.00000	42,060,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0
<b>Total R202 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	<b>10,539</b>
R203	On	05/05/2011	Bond Future			8.51300	8.46100		7.00	0.00	0	517
R203	On	04/08/2011	Bond Future			8.65600	8.60100		7.00	0.00	0	0
R203	On	03/11/2011	Bond Future			8.80900	8.75100		7.25	0.00	0	1,416
R203	On	02/02/2012	Bond Future			8.97500	8.91400		7.25	0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,933</b>
R203	On	05/05/2011	Bond Future	8.25	Call		465.00000	379,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,486.00000	1,649,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		550.00000	453,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,328.00000	1,480,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		390.00000	314,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,654.00000	1,828,000	6.89	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		610.00000	543,000	6.79	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,438.00000	3,625,000	6.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/08/2011	Bond Future	8.05	Call		674.00000	602,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,263.00000	3,445,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		549.00000	487,000	6.76	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,617.00000	3,809,000	6.76	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,681.00000	1,568,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		2,804.00000	2,948,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		1,781.00000	1,663,000	7.17	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		2,679.00000	2,818,000	7.17	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,584.00000	1,475,000	7.12	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		2,933.00000	3,081,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,308.00000	2,184,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		3,010.00000	3,145,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,413.00000	2,285,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		2,900.00000	3,031,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,206.00000	2,085,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		3,123.00000	3,261,000	7.12	0.00	0	0
<b>Total R203 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>										<b>0.00</b>	<b>0</b>	<b>1,933</b>
R204	On	05/05/2011	Bond Future			8.67700	8.64000		8.00	0.00	0	100
R204	On	04/08/2011	Bond Future			8.81100	8.77300		8.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.95000	8.91000		8.50	0.00	0	1,876
R204	On	02/02/2012	Bond Future			9.09600	9.05400		8.50	0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,976</b>
R204	On	05/05/2011	Bond Future	8.50	Call		670.00000	584,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,426.00000	1,539,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		780.00000	685,000	7.92	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	8.55	Put		1,265.00000	1,369,000	7.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		571.00000	493,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,599.00000	1,720,000	7.89	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		520.00000	476,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,650.00000	4,804,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		576.00000	529,000	8.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,432.00000	4,583,000	8.22	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		468.00000	427,000	8.18	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		4,873.00000	5,030,000	8.18	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,175.00000	2,077,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		2,985.00000	3,088,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,294.00000	2,194,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		2,850.00000	2,951,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,059.00000	1,964,000	8.37	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		3,124.00000	3,230,000	8.37	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		2,865.00000	2,759,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		3,128.00000	3,226,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		2,990.00000	2,881,000	8.52	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		3,009.00000	3,105,000	8.52	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		2,744.00000	2,641,000	8.48	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		3,252.00000	3,353,000	8.48	0.00	0	0
<b>Total R204 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>1,976</b>
R206	On	05/05/2011	Bond Future			7.15300	7.10000		3.00	0.00	0	0
R206	On	04/08/2011	Bond Future			7.31500	7.25600		3.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future			7.49500	7.42800		2.75	0.00	0	0
R206	On	02/02/2012	Bond Future			7.71400	7.63800		2.75	0.00	0	0
<b>Total R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R206	On	05/05/2011	Bond Future	7.50	Call		1,055.00000	947,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		93.00000	113,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,156.00000	1,045,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		74.00000	91,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		956.00000	852,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		113.00000	137,000	3.07	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		450.00000	401,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,015.00000	1,096,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		497.00000	444,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		951.00000	1,028,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		409.00000	362,000	2.90	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,085.00000	1,168,000	2.90	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,237.00000	1,155,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		600.00000	651,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,301.00000	1,216,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		565.00000	613,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,175.00000	1,095,000	2.79	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		636.00000	689,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,376.00000	1,295,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		739.00000	792,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,432.00000	1,349,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		707.00000	758,000	2.80	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	7.95	Call		1,322.00000	1,242,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		773.00000	827,000	2.79	0.00	0	0
<b>Total R206 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207	On	05/05/2011	Bond Future			8.73400	8.69700		9.25	0.00	0	1,020
R207	On	04/08/2011	Bond Future			8.85800	8.81900		9.75	0.00	0	0
R207	On	03/11/2011	Bond Future			8.98100	8.94000		9.50	0.00	0	600
R207	On	02/02/2012	Bond Future			9.11100	9.06800		9.50	0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,620</b>
R207	On	05/05/2011	Bond Future	8.50	Call		623.00000	540,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,749.00000	1,875,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		727.00000	636,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,566.00000	1,684,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		530.00000	456,000	9.14	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,945.00000	2,080,000	9.14	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		869.00000	804,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		4,076.00000	4,226,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		951.00000	881,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,870.00000	4,015,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		794.00000	732,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		4,289.00000	4,442,000	9.52	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,221.00000	2,116,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		3,247.00000	3,362,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,344.00000	2,236,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		3,099.00000	3,210,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,101.00000	2,000,000	9.37	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	8.70	Put		3,400.00000	3,518,000	9.37	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		2,985.00000	2,870,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		3,340.00000	3,449,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		3,117.00000	2,998,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		3,211.00000	3,315,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		2,858.00000	2,745,000	9.48	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		3,475.00000	3,586,000	9.48	0.00	0	0
<b>Total R207 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>1,620</b>
R208	On	05/05/2011	Bond Future			8.78300	8.74100		10.50	0.00	0	190
R208	On	04/08/2011	Bond Future			8.89400	8.85000		10.50	0.00	0	120
R208	On	03/11/2011	Bond Future			9.00800	8.96200		10.75	0.00	0	5,604
R208	On	02/02/2012	Bond Future			9.12600	9.07800		10.75	0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>5,914</b>
R208	On	05/05/2011	Bond Future	8.50	Call		582.00000	494,000	10.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,037.00000	2,199,000	10.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		682.00000	584,000	10.42	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,832.00000	1,985,000	10.42	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		493.00000	414,000	10.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,253.00000	2,425,000	10.38	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		843.00000	770,000	10.19	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		4,434.00000	4,617,000	10.19	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		924.00000	847,000	10.21	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		4,208.00000	4,387,000	10.21	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		767.00000	699,000	10.17	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		4,665.00000	4,853,000	10.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.75	Call		2,305.00000	2,183,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		3,522.00000	3,662,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,434.00000	2,308,000	10.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		3,362.00000	3,498,000	10.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,179.00000	2,062,000	10.61	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		3,687.00000	3,831,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		3,230.00000	3,094,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		3,664.00000	3,794,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,370.00000	3,230,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		3,526.00000	3,652,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		3,094.00000	2,960,000	10.58	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		3,808.00000	3,940,000	10.58	0.00	0	0
<b>Total R208 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>5,914</b>
R209	On	05/05/2011	Bond Future			9.11800	9.08000		16.25	0.00	0	21,100
R209	On	04/08/2011	Bond Future			9.19800	9.15900		16.50	0.00	0	0
R209	On	03/11/2011	Bond Future			9.27900	9.23800		17.00	0.00	0	1,033
R209	On	02/02/2012	Bond Future			9.36000	9.31800		16.75	0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>22,133</b>
R209	On	05/05/2011	Bond Future	8.50	Call		209.00000	168,000	15.91	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		4,822.00000	5,068,000	15.91	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		260.00000	212,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		4,457.00000	4,695,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		167.00000	133,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		5,200.00000	5,452,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		1,021.00000	941,000	16.11	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	Put		6,220.00000	6,430,000	16.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,124.00000	1,038,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		5,908.00000	6,112,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		928.00000	853,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		6,546.00000	6,761,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		7,255.00000	7,009,000	17.58	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		763.00000	807,000	17.58	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		2,199.00000	2,082,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		5,937.00000	6,120,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,339.00000	2,217,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		5,680.00000	5,858,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		2,066.00000	1,954,000	16.56	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		6,205.00000	6,393,000	16.56	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		3,419.00000	3,278,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		5,785.00000	5,947,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		3,580.00000	3,435,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		5,565.00000	5,724,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,262.00000	3,125,000	16.50	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		6,011.00000	6,178,000	16.50	0.00	0	0
<b>Total R209 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>22,133</b>
R210	On	05/05/2011	Bond Future			125.67851	0.96800			34,938,625.78	278	278
<b>Total R210 Future</b>										<b>34,938,625.78</b>	<b>278</b>	<b>278</b>
R210	On	05/05/2011	Bond Future	126.00	Call		0.00000	0,000		0.00	0	0
R210	On	05/05/2011	Bond Future	126.00	Put		125,032.00000	321,000		0.00	0	0
R210	On	05/05/2011	Bond Future	126.05	Call		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	05/05/2011	Bond Future	126.05	Put		125,082.00000	371,000		0.00	0	0
R210	On	05/05/2011	Bond Future	125.95	Call		0.00000	0,000		0.00	0	0
R210	On	05/05/2011	Bond Future	125.95	Put		124,982.00000	271,000		0.00	0	0
<b>Total R210 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>										<b>34,938,625.78</b>	<b>278</b>	<b>278</b>
R211	On	05/05/2011	Bond Future			1.67000	1.67200			0.00	0	539
<b>Total R211 Future</b>										<b>0.00</b>	<b>0</b>	<b>539</b>
R211	On	05/05/2011	Bond Future	2.14	Call		2,574.00000	2,585,000		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		2,844.00000	2,855,000		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		2,302.00000	2,313,000		0.00	0	0
R211	On	05/05/2011	Bond Future	2.09	Put		0.00000	0,000		0.00	0	0
<b>Total R211 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>										<b>0.00</b>	<b>0</b>	<b>539</b>
R212	On	05/05/2011	Bond Future			2.41000	2.42700			0.00	0	2,532
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,532</b>
R212	On	05/05/2011	Bond Future	2.25	Call		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.25	Put		1,707.00000	1,545,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.30	Call		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.30	Put		1,222.00000	1,059,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.20	Call		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.20	Put		2,196.00000	2,033,000		0.00	0	0
<b>Total R212 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>2,532</b>
R213	On	05/05/2011	Bond Future			9.17600	9.12800			0.00	0	0
R213	On	04/08/2011	Bond Future			9.26500	9.21500			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/11/2011	Bond Future			9.35600	9.30500			0.00	0	0
R213	On	02/02/2012	Bond Future			9.45100	9.39800			0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.00	Put		9,479.00000	9,849,000		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		9,025.00000	9,394,000		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		9,938.00000	10,307,000		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		10,106.00000	10,485,000		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		9,653.00000	10,032,000		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		10,562.00000	10,941,000		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		4,322.00000	4,702,000		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		3,918.00000	4,298,000		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		4,728.00000	5,108,000		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		3,012.00000	3,401,000		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		2,624.00000	3,013,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	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		3,403.00000	3,791,000		0.00	0	0
<b>Total R213 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Bond</b>										<b>34,938,625.78</b>	<b>278</b>	<b>101,378</b>
GOVI	On	05/05/2011	GOVI			341.01000	341.99800			0.00	0	209
GOVI	On	04/08/2011	GOVI			345.88600	346.88700			0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>209</b>
GOVI	On	05/05/2011	GOVI	349.00	Call		0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.00	Put		70,020.00000	79,900,000		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		70,120.00000	80,000,000		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		69,920.00000	79,800,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Call		0.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Put		11,130.00000	21,140,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Call		0.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Put		11,230.00000	21,240,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Call		0.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Put		11,030.00000	21,040,000		0.00	0	0
<b>Total GOVI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>										<b>0.00</b>	<b>0</b>	<b>209</b>
<b>Total for GOVI</b>										<b>0.00</b>	<b>0</b>	<b>209</b>
AL7T	On	05/05/2011	Index Future			369.18300	370.23200			0.00	0	30
AL7T	On	04/08/2011	Index Future			374.46200	375.52400			0.00	0	0
<b>Total AL7T Future</b>										<b>0.00</b>	<b>0</b>	<b>30</b>
<b>Total For AL7T</b>										<b>0.00</b>	<b>0</b>	<b>30</b>
ALBI	On	05/05/2011	Index Future			339.68400	340.69900			37,365,240.00	11	1,070

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	04/08/2011			344.54100	345.56900			0.00	0	0
<b>Total ALBI Future</b>									<b>37,365,240.00</b>	<b>11</b>	<b>1,070</b>
<b>Total For ALBI</b>									<b>37,365,240.00</b>	<b>11</b>	<b>1,070</b>
CRD1	On	05/05/2011			154.44400	154.76100			0.00	0	2
CRD1	On	04/08/2011			156.57400	156.89400			0.00	0	0
<b>Total CRD1 Future</b>									<b>0.00</b>	<b>0</b>	<b>2</b>
<b>Total For CRD1</b>									<b>0.00</b>	<b>0</b>	<b>2</b>
IGOV	On	05/05/2011			150.14300	150.19000			0.00	0	61
IGOV	On	04/08/2011			152.29000	152.33600			0.00	0	0
<b>Total IGOV Future</b>									<b>0.00</b>	<b>0</b>	<b>61</b>
<b>Total For IGOV</b>									<b>0.00</b>	<b>0</b>	<b>61</b>
ILBI	On	05/05/2011			406.29300	406.19800			0.00	0	336
<b>Total ILBI Future</b>									<b>0.00</b>	<b>0</b>	<b>336</b>
<b>Total For ILBI</b>									<b>0.00</b>	<b>0</b>	<b>336</b>
OTH1	On	05/05/2011			332.16500	333.32500			0.00	0	3
OTH1	On	04/08/2011			336.91400	338.09000			0.00	0	0
<b>Total OTH1 Future</b>									<b>0.00</b>	<b>0</b>	<b>3</b>
<b>Total For OTH1</b>									<b>0.00</b>	<b>0</b>	<b>3</b>
TRT1	On	05/05/2011			337.04500	337.85100			0.00	0	100
TRT1	On	04/08/2011			341.69300	342.50700			0.00	0	0
<b>Total TRT1 Future</b>									<b>0.00</b>	<b>0</b>	<b>100</b>
<b>Total For TRT1</b>									<b>0.00</b>	<b>0</b>	<b>100</b>
<b>Total for Index</b>									<b>37,365,240.00</b>	<b>11</b>	<b>1,602</b>
JIBAR	On	20/04/2011			5.60000	5.60000			0.00	0	2,001
JIBAR	On	18/05/2011			5.64000	5.62000			0.00	0	3,001
JIBAR	On	15/06/2011			5.67000	5.65000			0.00	0	3,890
JIBAR	On	20/07/2011			5.78000	5.74000			0.00	0	2,000
JIBAR	On	17/08/2011			5.87000	5.81000			0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR	On	21/09/2011			5.99000	5.93000			0.00	101	14,489
JIBAR	On	21/12/2011			6.40000	6.32000			0.00	0	5,591
JIBAR	On	20/03/2012			6.96000	6.84000			0.00	0	1,090
JIBAR	On	20/06/2012			7.48000	7.35000			0.00	0	2,890
JIBAR	On	19/09/2012			7.89000	7.78000			0.00	0	44,710
JIBAR	On	19/12/2012			8.23000	8.13000			0.00	0	513
JIBAR	On	20/03/2013			8.47000	8.38000			0.00	0	0
<b>Total Jibar Future</b>									<b>0.00</b>	<b>101</b>	<b>80,175</b>
<b>Total For JIBAR FUTURE</b>									<b>0.00</b>	<b>101</b>	<b>80,175</b>
<b>Total for Jibar</b>									<b>0.00</b>	<b>101</b>	<b>80,175</b>
<b>Total for Derivatives :</b>									<b>72,303,865.78</b>	<b>390</b>	<b>183,364</b>
R155	On	31/08/2011			5.89000	5.84000			0.00	0	0
<b>Total R155 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R155</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R157	On	15/09/2015			7.84000	7.79000			0.00	0	0
<b>Total R157 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R186	On	21/12/2026			9.00000	8.95000			0.00	0	0
<b>Total R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R201	On	21/12/2014			7.42500	7.38000			0.00	0	0
<b>Total R201 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R202	On	07/12/2033			2.65000	2.65000			0.00	0	0
<b>Total R202 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R203	On	15/09/2017			8.46500	8.41000			0.00	0	0
<b>Total R203 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204 On 21/12/2018 Spot Bond			8.63000	8.59000			0.00	0	0
<b>Total R204 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R206 On 15/01/2014 Spot Bond			7.10500	7.05000			0.00	0	0
<b>Total R206 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R206</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R207 On 15/01/2020 Spot Bond			8.69000	8.65000			0.00	0	0
<b>Total R207 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R208 On 31/03/2021 Spot Bond			8.74500	8.70000			0.00	0	0
<b>Total R208 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Spot Bond			9.09000	9.05000			0.00	0	0
<b>Total R209 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Spot Bond			2.67500	2.69000			0.00	0	0
<b>Total R212 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R213 On 28/02/2031 Spot Bond			8.00000	8.00000			0.00	0	0
<b>Total R213 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT :</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>							<b>72,303,865.78</b>	<b>390</b>	<b>177,864</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>5,500</b>
<b>Grand Total:</b>							<b>72,303,865.78</b>	<b>390</b>	<b>183,364</b>