



Interest Rates Daily MTM Report

Daily summary for: 01/04/2011

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

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R211							0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000			0.00	0	0
Total R212 Future							0.00	0	0
Total For R212							0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000			0.00	0	0
Total R213 Future							0.00	0	0
Total For R213							0.00	0	0
R213/F On 28/02/2031 Price Contribution			100.00000	100.00000			0.00	0	0
Total R213/R186 Future							0.00	0	0
Total For R213/R186							0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0
Total R214 Future							0.00	0	0
Total For R214							0.00	0	0
R214/F On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0
Total R214/R209 Future							0.00	0	0
Total For R214/R209							0.00	0	0
Total for Price Contribution							0.00	0	0
R157 On 05/05/2011 Bond Future			7.80600	7.86900		3.75	0.00	0	2,405
R157 On 04/08/2011 Bond Future			7.96100	8.02900		4.00	0.00	0	0
R157 On 03/11/2011 Bond Future			8.13500	8.20900		4.25	0.00	0	3,694
R157 On 02/02/2012 Bond Future			8.33200	8.41200		4.25	0.00	0	0
Total R157 Future							0.00	0	6,099
R157 On 05/05/2011 Bond Future	7.75	Call		350.00000	445,000	3.70	0.00	0	0
R157 On 05/05/2011 Bond Future	7.75	Put		837.00000	674,000	3.70	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Call		431.00000	541,000	3.71	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Put		713.00000	566,000	3.71	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Call		280.00000	361,000	3.68	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Put		972.00000	795,000	3.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future	7.65	Call		220.00000	288,000	3.67	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,117.00000	928,000	3.67	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		393.00000	456,000	3.87	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,443.00000	2,245,000	3.87	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		444.00000	512,000	3.88	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,298.00000	2,105,000	3.88	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		348.00000	405,000	3.86	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,594.00000	2,390,000	3.86	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		1,631.00000	1,770,000	4.25	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,484.00000	1,357,000	4.25	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		1,730.00000	1,874,000	4.27	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,404.00000	1,282,000	4.27	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,537.00000	1,671,000	4.24	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,569.00000	1,437,000	4.24	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,031.00000	2,174,000	4.25	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		1,737.00000	1,612,000	4.25	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		2,126.00000	2,272,000	4.27	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		1,665.00000	1,543,000	4.27	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		1,939.00000	2,078,000	4.24	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		1,812.00000	1,683,000	4.24	0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										0.00	0	6,099
R186	On	05/05/2011	Bond Future			8.90900	9.00600		10.25	0.00	0	28,849
R186	On	04/08/2011	Bond Future			9.00700	9.10800		11.50	0.00	0	0
R186	On	03/11/2011	Bond Future			9.10600	9.21000		11.75	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			9.20700	9.31500		12.50	0.00	0	0
Total R186 Future										0.00	0	41,831
R186	On	05/05/2011	Bond Future	8.75	Call		585.00000	837,000	10.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,937.00000	2,307,000	10.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		717.00000	1,009,000	10.15	1,009.00	1	1
R186	On	05/05/2011	Bond Future	8.80	Put		2,604.00000	2,013,000	10.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		471.00000	687,000	10.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		3,291.00000	2,624,000	10.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		9,679.00000	8,801,000	9.86	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		5.00000	10,000	9.86	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		562.00000	705,000	11.02	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		8,567.00000	7,809,000	11.02	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		636.00000	793,000	11.04	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		8,152.00000	7,408,000	11.04	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		497.00000	626,000	11.01	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		8,994.00000	8,222,000	11.01	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		3,254.00000	3,667,000	11.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		5,101.00000	4,605,000	11.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		3,452.00000	3,880,000	11.63	7,760.00	2	0
R186	On	03/11/2011	Bond Future	9.05	Put		4,855.00000	4,374,000	11.63	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		3,064.00000	3,461,000	11.56	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		5,357.00000	4,845,000	11.56	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		3,817.00000	4,226,000	12.33	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		6,547.00000	6,031,000	12.33	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		4,006.00000	4,428,000	12.36	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		6,296.00000	5,793,000	12.36	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		3,632.00000	4,029,000	12.30	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		6,804.00000	6,276,000	12.30	0.00	0	0
Total R186 Option										8,769.00	3	5,501
Total For R186										8,769.00	3	47,332
R189	On	05/05/2011	Bond Future			208.74040	208.69648			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	05/05/2011	Bond Future	207.30	Call		1,396.00000	1,440,000		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		1,346.00000	1,390,000		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		1,446.00000	1,490,000		0.00	0	0
R189	On	05/05/2011	Bond Future	207.25	Put		0.00000	0,000		0.00	0	0
Total R189 Option										0.00	0	0
Total For R189										0.00	0	0
R197	On	05/05/2011	Bond Future			231.49749	231.04393			0.00	0	0
Total R197 Future										0.00	0	0
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		956.00000	503,000		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		1,006.00000	553,000		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		906.00000	453,000		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			7.40200	7.45500		3.00	0.00	0	484
R201	On	04/08/2011	Bond Future			7.54400	7.60200		3.50	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			7.70200	7.76500		3.50	0.00	0	0
R201	On	02/02/2012	Bond Future			7.87900	7.94800		3.50	0.00	0	0
Total R201 Future										0.00	0	484
R201	On	05/05/2011	Bond Future	7.75	Call		1,035.00000	1,175,000	3.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		97.00000	67,000	3.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,169.00000	1,315,000	3.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		73.00000	49,000	3.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		907.00000	1,040,000	3.05	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		127.00000	91,000	3.05	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		411.00000	464,000	3.39	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,467.00000	1,347,000	3.39	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		461.00000	519,000	3.40	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,366.00000	1,251,000	3.40	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		365.00000	414,000	3.38	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,572.00000	1,448,000	3.38	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,513.00000	1,617,000	3.57	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		865.00000	794,000	3.57	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,599.00000	1,705,000	3.58	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		813.00000	745,000	3.58	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,430.00000	1,530,000	3.56	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		919.00000	845,000	3.56	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		1,763.00000	1,868,000	3.57	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		995.00000	924,000	3.57	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		1,843.00000	1,950,000	3.58	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		949.00000	879,000	3.58	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		1,685.00000	1,787,000	3.56	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		1,044.00000	969,000	3.56	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	484
R202	On	05/05/2011	Bond Future			0.35900	0.31400			0.00	0	10,539
Total R202 Future										0.00	0	10,539
R202	On	05/05/2011	Bond Future	2.05	Call		43,098.00000	41,774,000		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		44,126.00000	42,802,000		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		42,060.00000	40,736,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	10,539
R203	On	05/05/2011	Bond Future			8.40800	8.49600		5.75	0.00	0	517
R203	On	04/08/2011	Bond Future			8.54500	8.63800		6.25	0.00	0	0
R203	On	03/11/2011	Bond Future			8.69200	8.79000		6.50	0.00	0	1,416
R203	On	02/02/2012	Bond Future			8.85200	8.95600		6.75	0.00	0	0
Total R203 Future										0.00	0	1,933
R203	On	05/05/2011	Bond Future	8.25	Call		263.00000	378,000	5.66	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,452.00000	1,143,000	5.66	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		331.00000	466,000	5.68	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,277.00000	988,000	5.68	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		207.00000	303,000	5.64	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,639.00000	1,312,000	5.64	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		412.00000	505,000	5.98	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,411.00000	3,074,000	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	04/08/2011	Bond Future	8.05	Call		464.00000	566,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,224.00000	2,896,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		365.00000	450,000	5.96	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,604.00000	3,258,000	5.96	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,374.00000	1,554,000	6.39	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		2,670.00000	2,415,000	6.39	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		1,469.00000	1,657,000	6.41	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		2,540.00000	2,293,000	6.41	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,282.00000	1,454,000	6.37	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		2,804.00000	2,540,000	6.37	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,030.00000	2,234,000	6.63	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		2,910.00000	2,671,000	6.63	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,133.00000	2,343,000	6.65	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		2,799.00000	2,566,000	6.65	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		1,930.00000	2,128,000	6.61	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		3,025.00000	2,780,000	6.61	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	1,933
R204	On	05/05/2011	Bond Future			8.55200	8.64000		6.75	0.00	0	100
R204	On	04/08/2011	Bond Future			8.68000	8.77200		7.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.81300	8.90900		7.75	0.00	0	1,876
R204	On	02/02/2012	Bond Future			8.95200	9.05400		8.25	0.00	0	0
Total R204 Future										0.00	0	1,976
R204	On	05/05/2011	Bond Future	8.50	Call		499.00000	679,000	6.66	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,255.00000	961,000	6.66	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		603.00000	808,000	6.68	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		1,088.00000	819,000	6.68	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		407.00000	564,000	6.64	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,435.00000	1,118,000	6.64	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		361.00000	445,000	7.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,486.00000	4,090,000	7.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		409.00000	501,000	7.23	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,260.00000	3,872,000	7.23	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		318.00000	393,000	7.20	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		4,718.00000	4,313,000	7.20	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		1,938.00000	2,162,000	7.64	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		2,743.00000	2,482,000	7.64	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,057.00000	2,290,000	7.66	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		2,608.00000	2,356,000	7.66	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		1,823.00000	2,039,000	7.61	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		2,883.00000	2,614,000	7.61	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		2,768.00000	3,019,000	8.25	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		3,031.00000	2,784,000	8.25	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		2,894.00000	3,152,000	8.28	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		2,913.00000	2,674,000	8.28	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		2,646.00000	2,890,000	8.23	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		3,154.00000	2,900,000	8.23	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	1,976
R206	On	05/05/2011	Bond Future			7.09900	7.14700		2.25	0.00	0	0
R206	On	04/08/2011	Bond Future			7.25400	7.30800		2.50	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			7.42600	7.48700		2.50	0.00	0	0
R206	On	02/02/2012	Bond Future			7.63600	7.70500		2.50	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		896.00000	997,000	2.34	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		47.00000	32,000	2.34	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,003.00000	1,107,000	2.35	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		35.00000	23,000	2.35	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		792.00000	890,000	2.32	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		63.00000	45,000	2.32	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		295.00000	333,000	2.41	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		974.00000	894,000	2.41	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		336.00000	377,000	2.43	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		905.00000	827,000	2.43	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		261.00000	295,000	2.40	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,051.00000	967,000	2.40	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,086.00000	1,159,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		566.00000	518,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,149.00000	1,224,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		530.00000	484,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,025.00000	1,096,000	2.54	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		604.00000	553,000	2.54	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,215.00000	1,287,000	2.55	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		696.00000	646,000	2.55	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,271.00000	1,344,000	2.56	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		665.00000	616,000	2.56	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		1,161.00000	1,231,000	2.54	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		730.00000	678,000	2.54	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	0
R207	On	05/05/2011	Bond Future			8.64000	8.71700		7.50	0.00	0	1,020
R207	On	04/08/2011	Bond Future			8.76000	8.84000		8.50	0.00	0	0
R207	On	03/11/2011	Bond Future			8.87800	8.96200		8.75	0.00	0	600
R207	On	02/02/2012	Bond Future			9.00400	9.09200		9.25	0.00	0	0
Total R207 Future										0.00	0	1,620
R207	On	05/05/2011	Bond Future	8.50	Call		379.00000	509,000	7.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,618.00000	1,311,000	7.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		468.00000	619,000	7.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,420.00000	1,134,000	7.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		303.00000	413,000	7.39	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,831.00000	1,504,000	7.39	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		592.00000	698,000	8.19	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		3,915.00000	3,579,000	8.19	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		661.00000	776,000	8.21	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,696.00000	3,369,000	8.21	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		529.00000	625,000	8.17	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		4,140.00000	3,794,000	8.17	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		1,938.00000	2,138,000	8.63	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		3,082.00000	2,831,000	8.63	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,060.00000	2,267,000	8.65	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		2,933.00000	2,689,000	8.65	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		1,821.00000	2,012,000	8.60	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		3,238.00000	2,978,000	8.60	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		2,831.00000	3,057,000	9.25	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		3,311.00000	3,078,000	9.25	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		2,962.00000	3,195,000	9.28	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		3,181.00000	2,955,000	9.28	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		2,694.00000	2,914,000	9.19	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		3,436.00000	3,197,000	9.19	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	1,620
R208	On	05/05/2011	Bond Future			8.69500	8.75700		8.50	0.00	0	190
R208	On	04/08/2011	Bond Future			8.80200	8.86700		9.25	0.00	0	120
R208	On	03/11/2011	Bond Future			8.91300	8.98000		9.75	0.00	0	5,604
R208	On	02/02/2012	Bond Future			9.02700	9.09600		10.25	0.00	0	0
Total R208 Future										0.00	0	5,914
R208	On	05/05/2011	Bond Future	8.50	Call		341.00000	433,000	8.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,891.00000	1,612,000	8.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		424.00000	533,000	8.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,670.00000	1,408,000	8.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		270.00000	347,000	8.35	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,126.00000	1,832,000	8.35	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		587.00000	671,000	8.86	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		4,277.00000	3,981,000	8.86	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		657.00000	748,000	8.88	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		4,040.00000	3,752,000	8.88	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		522.00000	599,000	8.84	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		4,519.00000	4,217,000	8.84	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		1,972.00000	2,136,000	9.59	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		3,292.00000	3,074,000	9.59	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,100.00000	2,271,000	9.62	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		3,131.00000	2,920,000	9.62	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		1,848.00000	2,006,000	9.56	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		3,458.00000	3,234,000	9.56	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		3,000.00000	3,187,000	10.08	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		3,534.00000	3,338,000	10.08	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,140.00000	3,332,000	10.11	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		3,395.00000	3,204,000	10.11	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		2,864.00000	3,045,000	10.05	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		3,678.00000	3,476,000	10.05	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	5,914
R209	On	05/05/2011	Bond Future			8.97000	9.06200		13.50	0.00	0	21,100
R209	On	04/08/2011	Bond Future			9.04600	9.14000		14.75	0.00	0	0
R209	On	03/11/2011	Bond Future			9.12200	9.21900		15.75	0.00	0	1,033
R209	On	02/02/2012	Bond Future			9.19900	9.29900		16.25	0.00	0	0
Total R209 Future										0.00	0	22,133
R209	On	05/05/2011	Bond Future	8.50	Call		99.00000	157,000	13.17	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		4,576.00000	3,930,000	13.17	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		133.00000	206,000	13.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		4,194.00000	3,563,000	13.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		73.00000	117,000	13.15	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		4,969.00000	4,310,000	13.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		785.00000	951,000	14.24	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		5,843.00000	5,300,000	14.24	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		877.00000	1,056,000	14.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		5,519.00000	4,989,000	14.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		701.00000	853,000	14.22	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		6,178.00000	5,621,000	14.22	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		7,150.00000	7,761,000	15.60	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		516.00000	418,000	15.60	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		1,971.00000	2,236,000	15.33	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		5,569.00000	5,113,000	15.33	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,110.00000	2,387,000	15.37	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		5,311.00000	4,867,000	15.37	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		1,841.00000	2,094,000	15.30	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		5,840.00000	5,372,000	15.30	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		3,329.00000	3,660,000	16.03	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		5,557.00000	5,155,000	16.03	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		3,492.00000	3,833,000	16.07	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		5,340.00000	4,948,000	16.07	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,170.00000	3,491,000	15.98	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		5,782.00000	5,370,000	15.98	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	22,133
R210	On	05/05/2011	Bond Future			125.35168	125.68599			0.00	0	278
Total R210 Future										0.00	0	278
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		314.00000	648,000		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		364.00000	698,000		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		264.00000	598,000		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			1.66800	1.66900			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	05/05/2011	Bond Future	2.14	Call		2,590.00000	2,596,000		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		2,861.00000	2,867,000		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		2,319.00000	2,324,000		0.00	0	0
R211	On	05/05/2011	Bond Future	2.09	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			2.43400	2.40900			0.00	0	2,532
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		1,535.00000	1,774,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.30	Call		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.30	Put		1,050.00000	1,289,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.20	Call		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.20	Put		2,023.00000	2,262,000		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			9.03800	9.14000			0.00	0	0
R213	On	04/08/2011	Bond Future			9.12200	9.22700			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			9.20900	9.31700			0.00	0	0
R213	On	02/02/2012	Bond Future			9.29900	9.41100			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		9,572.00000	8,780,000		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		9,117.00000	8,325,000		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		10,030.00000	9,238,000		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		10,197.00000	9,394,000		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		9,745.00000	8,942,000		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		10,653.00000	9,850,000		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		4,411.00000	3,599,000		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		4,008.00000	3,195,000		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		4,818.00000	4,005,000		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		3,108.00000	2,279,000		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		2,720.00000	1,891,000		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		3,499.00000	2,670,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										8,769.00	3	101,379
GOVI	On	05/05/2011	GOVI			343.11100	341.55200			20,586,660.00	6	205
GOVI	On	04/08/2011	GOVI			348.01900	346.43600			0.00	0	0
Total GOVI Future										20,586,660.00	6	205
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		74,480.00000	58,890,000		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		74,580.00000	58,990,000		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		74,380.00000	58,790,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Call		0.00000	190,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Put		15,640.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Call		0.00000	90,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Put		15,740.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Call		0.00000	290,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Put		15,540.00000	0,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										20,586,660.00	6	205
Total for GOVI										20,586,660.00	6	205
AL7T	On	05/05/2011	Index Future			371.47700	369.76900			0.00	0	30
AL7T	On	04/08/2011	Index Future			376.79000	375.05700			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			341.90500	340.26600			0.00	0	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			346.79500	345.13200			0.00	0	0
Total ALBI Future									0.00	0	1,070
Total For ALBI									0.00	0	1,070
CRD1	On	05/05/2011			155.05100	154.61200			0.00	0	2
CRD1	On	04/08/2011			157.19000	156.74400			0.00	0	0
Total CRD1 Future									0.00	0	2
Total For CRD1									0.00	0	2
IGOV	On	05/05/2011			149.99900	150.14600			0.00	0	61
IGOV	On	04/08/2011			152.14500	152.29300			0.00	0	0
Total IGOV Future									0.00	0	61
Total For IGOV									0.00	0	61
ILBI	On	05/05/2011			405.91300	406.34000			0.00	0	336
Total ILBI Future									0.00	0	336
Total For ILBI									0.00	0	336
OTH1	On	05/05/2011			335.03100	332.96900			0.00	0	3
OTH1	On	04/08/2011			339.82300	337.73100			0.00	0	0
Total OTH1 Future									0.00	0	3
Total For OTH1									0.00	0	3
TRT1	On	05/05/2011			338.93300	337.44000			0.00	0	100
TRT1	On	04/08/2011			343.60700	342.09300			0.00	0	0
Total TRT1 Future									0.00	0	100
Total For TRT1									0.00	0	100
Total for Index									0.00	0	1,602
JIBAR	On	20/04/2011			5.60000	5.60000			0.00	0	2,001
JIBAR	On	18/05/2011			5.63000	5.63000			0.00	0	3,001
JIBAR	On	15/06/2011			5.66000	5.66000			0.00	0	3,890
JIBAR	On	20/07/2011			5.77000	5.77000			0.00	0	2,000
JIBAR	On	17/08/2011			5.84000	5.84000			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 Jibar Future			5.97000	5.97000			0.00	0	14,489
JIBAR On 21/12/2011 Jibar Future			6.39000	6.39000			0.00	0	5,591
JIBAR On 20/03/2012 Jibar Future			6.94000	6.94000			0.00	0	1,090
JIBAR On 20/06/2012 Jibar Future			7.45000	7.45000			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.86000	7.86000			0.00	0	44,710
JIBAR On 19/12/2012 Jibar Future			8.20000	8.20000			0.00	0	513
JIBAR On 20/03/2013 Jibar Future			8.44000	8.44000			0.00	0	0
Total Jibar Future							0.00	0	80,175
Total For JIBAR FUTURE							0.00	0	80,175
Total for Jibar							0.00	0	80,175
Total for Derivatives :							20,595,429.00	9	183,361
R155 On 31/08/2011 Spot Bond			5.81000	5.87000			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			7.76000	7.82000			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			8.87500	8.97000			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			7.36000	7.41000			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			2.70000	2.65000			0.00	0	0
Total R202 SPOT							0.00	0	0
Total For R202							0.00	0	0
R203 On 15/09/2017 Spot Bond			8.36500	8.45000			0.00	0	0
Total R203 SPOT							0.00	0	0
Total For R203							0.00	0	0

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			8.51000	8.59500			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			7.05500	7.10000			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			8.60000	8.67500			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			8.66000	8.72000			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			8.94500	9.03500			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			2.70000	2.67500			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			8.00000	8.00000			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
Total Futures							20,586,660.00	6	177,860
Total Options							8,769.00	3	5,501
Grand Total:							20,595,429.00	9	183,361