

Interest Rates Daily MTM Report

Daily summary for: 12/04/2011

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			7.80900	7.77500		3.75	0.00	0	2,405
R157 On 04/08/2011 Bond Future			7.96300	7.92600		4.00	0.00	0	0
R157 On 03/11/2011 Bond Future			8.13600	8.09600		4.25	0.00	0	3,732
R157 On 02/02/2012 Bond Future			8.33500	8.29200		4.25	0.00	0	0
Total R157 Future							0.00	0	6,137
R157 On 05/05/2011 Bond Future	7.75	Call		415.00000	344,000	3.70	0.00	0	0
R157 On 05/05/2011 Bond Future	7.75	Put		517.00000	586,000	3.70	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Call		518.00000	437,000	3.71	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Put		416.00000	474,000	3.71	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Call		326.00000	265,000	3.68	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Put		634.00000	712,000	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		250.00000	199,000	3.67	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		763.00000	851,000	3.67	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		454.00000	412,000	3.87	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,108.00000	2,208,000	3.87	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		512.00000	467,000	3.88	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,970.00000	2,068,000	3.88	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		402.00000	364,000	3.86	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,252.00000	2,356,000	3.86	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Put		3,041.00000	3,161,000	3.82	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Call		205.00000	182,000	3.82	0.00	0	1,320
R157	On	04/08/2011	Bond Future	7.60	Put		1,838.00000	1,931,000	3.90	0.00	0	0
R157	On	04/08/2011	Bond Future	7.60	Call		575.00000	526,000	3.90	0.00	0	440
R157	On	04/08/2011	Bond Future	7.80	Call		878.00000	812,000	3.95	0.00	0	0
R157	On	04/08/2011	Bond Future	7.80	Put		1,364.00000	1,440,000	3.95	0.00	0	440
R157	On	04/08/2011	Bond Future	8.20	Call		1,729.00000	1,633,000	4.06	0.00	0	0
R157	On	04/08/2011	Bond Future	8.20	Put		680.00000	727,000	4.06	0.00	0	1,320
R157	On	03/11/2011	Bond Future	8.25	Call		1,812.00000	1,728,000	4.25	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,258.00000	1,318,000	4.25	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		1,918.00000	1,832,000	4.27	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,185.00000	1,243,000	4.27	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,710.00000	1,629,000	4.24	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,336.00000	1,399,000	4.24	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,219.00000	2,135,000	4.25	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		1,522.00000	1,583,000	4.25	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		2,319.00000	2,233,000	4.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.55	Put		1,456.00000	1,514,000	4.27	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,121.00000	2,039,000	4.24	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		1,591.00000	1,654,000	4.24	0.00	0	0
Total R157 Option										0.00	0	3,520
Total For R157										0.00	0	9,657
R186	On	05/05/2011	Bond Future			8.79400	8.70400		10.25	29,589,480.00	250	29,349
R186	On	04/08/2011	Bond Future			8.88800	8.79400		11.50	0.00	0	0
R186	On	03/11/2011	Bond Future			8.98200	8.88600		11.75	0.00	0	13,291
R186	On	02/02/2012	Bond Future			9.08000	8.98000		12.50	0.00	0	2,500
Total R186 Future										29,589,480.00	250	45,140
R186	On	05/05/2011	Bond Future	8.75	Call		1,460.00000	1,009,000	10.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,030.00000	1,418,000	10.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		1,733.00000	1,231,000	10.15	0.00	0	1
R186	On	05/05/2011	Bond Future	8.80	Put		838.00000	1,175,000	10.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		1,214.00000	814,000	10.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		1,252.00000	1,691,000	10.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		6,905.00000	7,736,000	9.86	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		14.00000	5,000	9.86	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		1,032.00000	825,000	11.02	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		6,201.00000	6,854,000	11.02	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,154.00000	928,000	11.04	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		5,834.00000	6,468,000	11.04	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		922.00000	732,000	11.01	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		6,583.00000	7,253,000	11.01	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Put		5,479.00000	6,094,000	11.06	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Call		1,285.00000	1,040,000	11.06	0.00	0	600

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future	8.70	Put		3,364.00000	3,832,000	11.19	0.00	0	0
R186	On	04/08/2011	Bond Future	8.70	Call		2,494.00000	2,102,000	11.19	0.00	0	200
R186	On	04/08/2011	Bond Future	8.95	Call		3,680.00000	3,181,000	11.33	0.00	0	0
R186	On	04/08/2011	Bond Future	8.95	Put		2,258.00000	2,619,000	11.33	0.00	0	200
R186	On	04/08/2011	Bond Future	9.70	Call		8,449.00000	7,708,000	11.82	0.00	0	0
R186	On	04/08/2011	Bond Future	9.70	Put		541.00000	660,000	11.82	0.00	0	600
R186	On	03/11/2011	Bond Future	9.00	Call		4,588.00000	4,113,000	11.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		3,566.00000	3,953,000	11.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		4,834.00000	4,344,000	11.63	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		3,369.00000	3,740,000	11.63	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		4,348.00000	3,887,000	11.56	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		3,773.00000	4,173,000	11.56	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		5,127.00000	4,667,000	12.33	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		4,950.00000	5,370,000	12.33	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		5,357.00000	4,884,000	12.36	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		4,740.00000	5,147,000	12.36	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		4,903.00000	4,455,000	12.30	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		5,169.00000	5,600,000	12.30	0.00	0	0
Total R186 Option										0.00	0	7,101
Total For R186										29,589,480.00	250	52,241
R189	On	05/05/2011	Bond Future			208.74219	208.73774			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	05/05/2011	Bond Future	207.30	Call		1,438.00000	1,442,000		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		1,388.00000	1,392,000		0.00	0	0
R189	On	05/05/2011	Bond Future	207.35	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	05/05/2011	Bond Future	207.25	Call		1,488.00000	1,492,000		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			231.83935	231.82581			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		174.00000	161,000		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		224.00000	211,000		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		124.00000	111,000		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			7.42200	7.39200		3.00	0.00	0	484
R201	On	04/08/2011	Bond Future			7.56400	7.53200		3.50	0.00	0	0
R201	On	03/11/2011	Bond Future			7.72200	7.68700		3.50	0.00	0	45
R201	On	02/02/2012	Bond Future			7.90400	7.86600		3.50	0.00	0	0
Total R201 Future										0.00	0	529
R201	On	05/05/2011	Bond Future	7.75	Call		1,174.00000	1,084,000	3.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		34.00000	40,000	3.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,320.00000	1,228,000	3.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		22.00000	26,000	3.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,031.00000	944,000	3.05	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		49.00000	59,000	3.05	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		445.00000	410,000	3.39	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,292.00000	1,353,000	3.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/08/2011	Bond Future	7.30	Call		500.00000	462,000	3.40	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,196.00000	1,254,000	3.40	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		395.00000	363,000	3.38	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,393.00000	1,457,000	3.38	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,616.00000	1,554,000	3.57	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		751.00000	787,000	3.57	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,706.00000	1,642,000	3.58	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		704.00000	737,000	3.58	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,529.00000	1,468,000	3.56	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		802.00000	838,000	3.56	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		1,868.00000	1,805,000	3.57	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		890.00000	925,000	3.57	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		1,950.00000	1,887,000	3.58	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		846.00000	880,000	3.58	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		1,786.00000	1,725,000	3.56	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		935.00000	971,000	3.56	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	529
R202	On	05/05/2011	Bond Future			0.34700	0.34800			0.00	0	10,539
Total R202 Future										0.00	0	10,539
R202	On	05/05/2011	Bond Future	2.05	Call		42,097.00000	42,126,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.10	Call		43,125.00000	43,154,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Call		41,058.00000	41,088,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R202 Option										0.00	0	0
Total For R202										0.00	0	10,539
R203	On	05/05/2011	Bond Future			8.32100	8.28100		5.75	0.00	0	517
R203	On	04/08/2011	Bond Future			8.45200	8.41100		6.25	0.00	0	0
R203	On	03/11/2011	Bond Future			8.59400	8.55000		6.50	0.00	0	1,633
R203	On	02/02/2012	Bond Future			8.74900	8.70300		6.75	0.00	0	0
Total R203 Future										0.00	0	2,150
R203	On	05/05/2011	Bond Future	8.25	Call		513.00000	417,000	5.66	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		664.00000	762,000	5.66	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		634.00000	524,000	5.68	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		542.00000	626,000	5.68	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		408.00000	325,000	5.64	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		803.00000	914,000	5.64	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		624.00000	565,000	5.98	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,569.00000	2,701,000	5.98	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		697.00000	633,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,403.00000	2,530,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		557.00000	502,000	5.96	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,741.00000	2,878,000	5.96	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,804.00000	1,704,000	6.39	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		2,029.00000	2,126,000	6.39	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		1,919.00000	1,815,000	6.41	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		1,919.00000	2,012,000	6.41	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,693.00000	1,597,000	6.37	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		2,144.00000	2,245,000	6.37	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,517.00000	2,410,000	6.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/02/2012	Bond Future	8.75	Put		2,315.00000	2,406,000	6.63	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,634.00000	2,525,000	6.65	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		2,217.00000	2,306,000	6.65	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,401.00000	2,298,000	6.61	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		2,414.00000	2,509,000	6.61	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	2,150
R204	On	05/05/2011	Bond Future			8.44500	8.40600		6.75	0.00	0	100
R204	On	04/08/2011	Bond Future			8.56700	8.52600		7.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.69400	8.65100		7.75	0.00	0	2,034
R204	On	02/02/2012	Bond Future			8.82800	8.78300		8.25	0.00	0	0
Total R204 Future										0.00	0	2,134
R204	On	05/05/2011	Bond Future	8.50	Call		971.00000	830,000	6.66	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		459.00000	531,000	6.66	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,147.00000	994,000	6.68	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		364.00000	424,000	6.68	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		811.00000	683,000	6.64	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		571.00000	656,000	6.64	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		574.00000	517,000	7.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,408.00000	3,568,000	7.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		644.00000	582,000	7.23	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		3,204.00000	3,359,000	7.23	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		510.00000	458,000	7.20	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,619.00000	3,784,000	7.20	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,536.00000	2,411,000	7.64	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		2,031.00000	2,126,000	7.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/11/2011	Bond Future	8.80	Call		2,678.00000	2,550,000	7.66	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		1,919.00000	2,011,000	7.66	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,397.00000	2,277,000	7.61	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		2,146.00000	2,246,000	7.61	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		3,430.00000	3,299,000	8.25	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		2,363.00000	2,455,000	8.25	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		3,574.00000	3,440,000	8.28	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		2,263.00000	2,352,000	8.28	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		3,290.00000	3,162,000	8.23	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		2,468.00000	2,562,000	8.23	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	2,134
R206	On	05/05/2011	Bond Future			7.09200	7.06800		2.25	0.00	0	0
R206	On	04/08/2011	Bond Future			7.24500	7.21800		2.50	0.00	0	0
R206	On	03/11/2011	Bond Future			7.41500	7.38400		2.50	0.00	0	0
R206	On	02/02/2012	Bond Future			7.62600	7.59100		2.50	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,052.00000	995,000	2.34	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		12.00000	13,000	2.34	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,167.00000	1,110,000	2.35	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		8.00000	9,000	2.35	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		938.00000	882,000	2.32	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		18.00000	20,000	2.32	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		340.00000	316,000	2.41	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		821.00000	857,000	2.41	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		385.00000	360,000	2.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/08/2011	Bond Future	7.05	Put		756.00000	790,000	2.43	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		300.00000	279,000	2.40	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		892.00000	931,000	2.40	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,195.00000	1,154,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		470.00000	491,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,262.00000	1,219,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		439.00000	458,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,130.00000	1,090,000	2.54	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		504.00000	526,000	2.54	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,322.00000	1,282,000	2.55	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		602.00000	624,000	2.55	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,380.00000	1,339,000	2.56	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		572.00000	593,000	2.56	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		1,265.00000	1,226,000	2.54	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		632.00000	655,000	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			8.54300	8.49900		7.50	0.00	0	1,020
R207	On	04/08/2011	Bond Future			8.65800	8.61200		8.50	0.00	0	0
R207	On	03/11/2011	Bond Future			8.77200	8.72400		8.75	0.00	0	600
R207	On	02/02/2012	Bond Future			8.89400	8.84400		9.25	0.00	0	0
Total R207 Future										0.00	0	1,620
R207	On	05/05/2011	Bond Future	8.50	Call		720.00000	585,000	7.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		714.00000	832,000	7.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		874.00000	722,000	7.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		581.00000	682,000	7.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/05/2011	Bond Future	8.45	Call		584.00000	465,000	7.39	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		867.00000	1,001,000	7.39	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		879.00000	792,000	8.19	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		2,935.00000	3,106,000	8.19	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		974.00000	880,000	8.21	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		2,743.00000	2,906,000	8.21	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		790.00000	709,000	8.17	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,135.00000	3,311,000	8.17	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,493.00000	2,353,000	8.63	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		2,351.00000	2,473,000	8.63	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,637.00000	2,493,000	8.65	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		2,224.00000	2,341,000	8.65	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,353.00000	2,218,000	8.60	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		2,484.00000	2,610,000	8.60	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		3,459.00000	3,308,000	9.25	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		2,638.00000	2,751,000	9.25	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		3,609.00000	3,454,000	9.28	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		2,526.00000	2,636,000	9.28	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		3,305.00000	3,157,000	9.19	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		2,746.00000	2,862,000	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			8.58500	8.52500		8.50	8,865,846.00	100	190
R208	On	04/08/2011	Bond Future			8.68700	8.62500		9.25	0.00	0	120
R208	On	03/11/2011	Bond Future			8.79300	8.72800		9.75	0.00	0	5,899

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future			8.90300	8.83600		10.25	0.00	0	0
Total R208 Future										8,865,846.00	100	6,209
R208	On	05/05/2011	Bond Future	8.50	Call		690.00000	516,000	8.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		842.00000	1,033,000	8.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		843.00000	645,000	8.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		691.00000	857,000	8.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		555.00000	405,000	8.35	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,013.00000	1,227,000	8.35	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		902.00000	783,000	8.86	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,168.00000	3,417,000	8.86	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,001.00000	873,000	8.88	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		2,961.00000	3,200,000	8.88	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		810.00000	700,000	8.84	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,384.00000	3,641,000	8.84	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,597.00000	2,399,000	9.59	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		2,469.00000	2,648,000	9.59	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,751.00000	2,546,000	9.62	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		2,334.00000	2,506,000	9.62	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,448.00000	2,257,000	9.56	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		2,611.00000	2,796,000	9.56	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		3,710.00000	3,495,000	10.08	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		2,787.00000	2,951,000	10.08	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,870.00000	3,650,000	10.11	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		2,669.00000	2,827,000	10.11	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		3,554.00000	3,344,000	10.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future	8.95	Put		2,911.00000	3,080,000	10.05	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										8,865,846.00	100	6,209
R209	On	05/05/2011	Bond Future			8.84800	8.74800		13.50	0.00	0	21,100
R209	On	04/08/2011	Bond Future			8.91900	8.81700		14.75	0.00	0	0
R209	On	03/11/2011	Bond Future			8.99200	8.88600		15.75	0.00	0	1,118
R209	On	02/02/2012	Bond Future			9.06500	8.95700		16.25	0.00	0	0
Total R209 Future										0.00	0	22,218
R209	On	05/05/2011	Bond Future	8.50	Call		319.00000	165,000	13.17	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,348.00000	2,988,000	13.17	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		418.00000	227,000	13.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,031.00000	2,634,000	13.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		238.00000	118,000	13.15	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,687.00000	3,361,000	13.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		1,405.00000	1,132,000	14.24	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,979.00000	4,505,000	14.24	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,549.00000	1,256,000	14.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,708.00000	4,214,000	14.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		1,270.00000	1,016,000	14.22	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,263.00000	4,808,000	14.22	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		9,325.00000	8,582,000	15.60	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		208.00000	264,000	15.60	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		2,938.00000	2,557,000	15.33	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		4,011.00000	4,449,000	15.33	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		3,121.00000	2,725,000	15.37	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		3,797.00000	4,220,000	15.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future	8.70	Call		2,764.00000	2,398,000	15.30	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		4,238.00000	4,691,000	15.30	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		4,515.00000	4,075,000	16.03	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		4,185.00000	4,569,000	16.03	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		4,713.00000	4,262,000	16.07	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		4,003.00000	4,375,000	16.07	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		4,320.00000	3,891,000	15.98	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		4,374.00000	4,768,000	15.98	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	22,218
R210	On	05/05/2011	Bond Future			125.59038	125.58290			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		417.00000	410,000		0.00	0	0
R210	On	05/05/2011	Bond Future	126.05	Call		0.00000	0,000		0.00	0	0
R210	On	05/05/2011	Bond Future	126.05	Put		467.00000	460,000		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		367.00000	360,000		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			1.62000	1.62100			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	05/05/2011	Bond Future	2.14	Call		2,858.00000	2,864,000		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		3,129.00000	3,135,000		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		2,587.00000	2,593,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	05/05/2011	Bond Future	2.09	Put		0.00000	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			2.41800	2.40400			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		1,487.00000	1,621,000		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		1,002.00000	1,136,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.20	Call		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.20	Put		1,976.00000	2,110,000		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			8.92000	8.83000			0.00	0	0
R213	On	04/08/2011	Bond Future			9.00000	8.90700			0.00	0	0
R213	On	03/11/2011	Bond Future			9.08300	8.98700			0.00	0	0
R213	On	02/02/2012	Bond Future			9.17000	9.07100			0.00	0	0
Total R213 Future										0.00	0	0
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.00	Put		7,127.00000	7,848,000		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		6,672.00000	7,393,000		0.00	0	0
R213	On	05/05/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	7.95	Put		7,585.00000	8,306,000		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		7,712.00000	8,446,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/08/2011	Bond Future	8.05	Put		7,259.00000	7,994,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Put		8,168.00000	8,902,000		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		1,888.00000	2,634,000		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		1,484.00000	2,231,000		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		2,295.00000	3,041,000		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		550.00000	1,308,000		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		162.00000	920,000		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		941.00000	1,698,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										38,455,326.00	350	110,646
GOVI	On	05/05/2011	GOVI			345.00200	346.19600			0.00	0	205
GOVI	On	04/08/2011	GOVI			349.95000	351.16000			0.00	0	0
Total GOVI Future										0.00	0	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		28,040.00000	39,980,000		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		28,140.00000	40,080,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Call		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	05/05/2011	GOVI	348.99	Put		27,940.00000	39,880,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Call		31,600.00000	19,500,000		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		31,500.00000	19,400,000		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		31,700.00000	19,600,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	205
Total for GOVI										0.00	0	205
AL7T	On	05/05/2011	Index Future			374.05600	375.17900			0.00	0	30
AL7T	On	04/08/2011	Index Future			379.42000	380.55800			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			343.95700	345.25400			0.00	0	1,070
ALBI	On	04/08/2011	Index Future			348.88900	350.20400			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	Index Future			155.59500	155.92800			0.00	0	2
CRD1	On	04/08/2011	Index Future			157.74400	158.08100			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			150.27800	150.28000			3,005,560.00	2	65
IGOV	On	04/08/2011	Index Future			152.43400	152.43500			0.00	0	0
Total IGOV Future										3,005,560.00	2	65
Total For IGOV										3,005,560.00	2	65
ILBI	On	05/05/2011	Index Future			406.53800	406.54200			0.00	0	336
Total ILBI Future										0.00	0	336

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ILBI							0.00	0	336
OTH1 On 05/05/2011 Index Future			337.95200	339.80400			0.00	0	3
OTH1 On 04/08/2011 Index Future			342.79900	344.67500			0.00	0	0
Total OTH1 Future							0.00	0	3
Total For OTH1							0.00	0	3
TRT1 On 05/05/2011 Index Future			340.87200	342.33100			0.00	0	100
TRT1 On 04/08/2011 Index Future			345.58000	347.05900			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							3,005,560.00	2	1,606
JIBAR On 20/04/2011 Jibar Future			5.58400	5.58600			0.00	0	2,001
JIBAR On 18/05/2011 Jibar Future			5.61300	5.61600			0.00	0	3,001
JIBAR On 15/06/2011 Jibar Future			5.63200	5.64200			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.67900	5.69800			0.00	0	2,000
JIBAR On 17/08/2011 Jibar Future			5.77200	5.80400			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			5.88300	5.91400			0.00	0	14,700
JIBAR On 21/12/2011 Jibar Future			6.30900	6.34000			0.00	25	5,591
JIBAR On 20/03/2012 Jibar Future			6.77900	6.81500			0.00	0	1,090
JIBAR On 20/06/2012 Jibar Future			7.26000	7.29500			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.66500	7.70700			0.00	0	44,710
JIBAR On 19/12/2012 Jibar Future			8.00500	8.05400			0.00	23	490
JIBAR On 20/03/2013 Jibar Future			8.33000	8.38600			0.00	0	0
Total Jibar Future							0.00	48	80,363
Total For JIBAR FUTURE							0.00	48	80,363
Total for Jibar							0.00	48	80,363
Total for Derivatives :							41,460,886.00	400	192,820
CLN71 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN71 SPOT							0.00	0	0
Total For CLN71							0.00	0	0
CLN72 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN72 SPOT							0.00	0	0
Total For CLN72							0.00	0	0
NCLN4 On 28/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN43 SPOT							0.00	0	0
Total For NCLN43							0.00	0	0
NCLN4 On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN45 SPOT							0.00	0	0
Total For NCLN45							0.00	0	0
NCLN4 On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN46 SPOT							0.00	0	0
Total For NCLN46							0.00	0	0
NCLN6 On 30/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN61 SPOT							0.00	0	0
Total For NCLN61							0.00	0	0
NCLN6 On 08/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN63 SPOT							0.00	0	0
Total For NCLN63							0.00	0	0
R155 On 31/08/2011 Spot Bond			5.82500	5.79000			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			7.77500	7.74000			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			8.77000	8.68000			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			7.39000	7.36000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R201 SPOT							0.00	0	0
Total For R201							0.00	0	0
R202 On 07/12/2033 Spot Bond			2.69000	2.69000			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			8.29000	8.25000			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			8.41500	8.37500			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			7.06000	7.03500			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			8.51500	8.47000			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			8.56000	8.50000			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			8.83000	8.73000			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			2.69000	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			8.90000	8.81000			0.00	0	0
Total R213 SPOT							0.00	0	0
Total For R213							0.00	0	0
Total for SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for SPOT :							0.00	0	0
Total Futures							41,460,886.00	400	182,199
Total Options							0.00	0	10,621
Grand Total:							41,460,886.00	400	192,820