

Interest Rates Daily MTM Report

Daily summary for: 14/04/2011

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			7.79900	7.82000		3.75	0.00	0	2,405
R157 On 04/08/2011 Bond Future			7.95200	7.97500		4.00	0.00	0	0
R157 On 03/11/2011 Bond Future			8.12400	8.14900		4.25	0.00	0	3,732
R157 On 02/02/2012 Bond Future			8.32200	8.35000		4.25	0.00	0	0
Total R157 Future							0.00	0	6,137
R157 On 05/05/2011 Bond Future	7.75	Call		316.00000	341,000	3.70	0.00	0	0
R157 On 05/05/2011 Bond Future	7.75	Put		603.00000	542,000	3.70	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Call		406.00000	437,000	3.71	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Put		488.00000	433,000	3.71	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Call		240.00000	260,000	3.68	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Put		732.00000	666,000	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		178.00000	194,000	3.67	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		875.00000	805,000	3.67	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		397.00000	416,000	3.87	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,239.00000	2,170,000	3.87	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		450.00000	471,000	3.88	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,097.00000	2,029,000	3.88	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		350.00000	367,000	3.86	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,388.00000	2,317,000	3.86	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Put		3,198.00000	3,119,000	3.82	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Call		173.00000	183,000	3.82	0.00	0	1,320
R157	On	04/08/2011	Bond Future	7.60	Put		1,959.00000	1,893,000	3.90	0.00	0	0
R157	On	04/08/2011	Bond Future	7.60	Call		508.00000	530,000	3.90	0.00	0	440
R157	On	04/08/2011	Bond Future	7.80	Call		789.00000	821,000	3.95	0.00	0	0
R157	On	04/08/2011	Bond Future	7.80	Put		1,464.00000	1,407,000	3.95	0.00	0	440
R157	On	04/08/2011	Bond Future	8.20	Call		1,600.00000	1,651,000	4.06	0.00	0	0
R157	On	04/08/2011	Bond Future	8.20	Put		740.00000	702,000	4.06	0.00	0	1,320
R157	On	03/11/2011	Bond Future	8.25	Call		1,699.00000	1,745,000	4.25	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,336.00000	1,292,000	4.25	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		1,802.00000	1,849,000	4.27	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,260.00000	1,217,000	4.27	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,600.00000	1,644,000	4.24	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,417.00000	1,371,000	4.24	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,104.00000	2,153,000	4.25	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		1,602.00000	1,557,000	4.25	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		2,201.00000	2,251,000	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		1,532.00000	1,488,000	4.27	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,009.00000	2,057,000	4.24	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		1,674.00000	1,628,000	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			8.80000	8.81100		10.25	0.00	0	29,349
R186	On	04/08/2011	Bond Future			8.89400	8.90500		11.50	0.00	0	0
R186	On	03/11/2011	Bond Future			8.98900	9.00100		11.75	0.00	0	13,291
R186	On	02/02/2012	Bond Future			9.08700	9.09900		12.50	0.00	0	2,500
Total R186 Future										0.00	0	45,140
R186	On	05/05/2011	Bond Future	8.75	Call		914.00000	931,000	10.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,481.00000	1,396,000	10.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		1,126.00000	1,149,000	10.15	0.00	0	1
R186	On	05/05/2011	Bond Future	8.80	Put		1,228.00000	1,149,000	10.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		729.00000	742,000	10.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		1,764.00000	1,675,000	10.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		7,892.00000	7,790,000	9.86	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		3.00000	3,000	9.86	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		783.00000	795,000	11.02	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		6,967.00000	6,879,000	11.02	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		883.00000	896,000	11.04	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		6,578.00000	6,491,000	11.04	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		694.00000	705,000	11.01	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		7,370.00000	7,281,000	11.01	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Put		6,200.00000	6,115,000	11.06	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Call		992.00000	1,007,000	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		3,910.00000	3,839,000	11.19	0.00	0	0
R186	On	04/08/2011	Bond Future	8.70	Call		2,026.00000	2,055,000	11.19	0.00	0	200
R186	On	04/08/2011	Bond Future	8.95	Call		3,085.00000	3,126,000	11.33	0.00	0	0
R186	On	04/08/2011	Bond Future	8.95	Put		2,677.00000	2,619,000	11.33	0.00	0	200
R186	On	04/08/2011	Bond Future	9.70	Call		7,570.00000	7,646,000	11.82	0.00	0	0
R186	On	04/08/2011	Bond Future	9.70	Put		677.00000	653,000	11.82	0.00	0	600
R186	On	03/11/2011	Bond Future	9.00	Call		4,015.00000	4,060,000	11.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		4,024.00000	3,962,000	11.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		4,243.00000	4,291,000	11.63	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		3,808.00000	3,749,000	11.63	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		3,792.00000	3,836,000	11.56	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		4,247.00000	4,184,000	11.56	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		4,576.00000	4,620,000	12.33	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		5,445.00000	5,384,000	12.33	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		4,791.00000	4,836,000	12.36	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		5,220.00000	5,160,000	12.36	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		4,366.00000	4,408,000	12.30	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		5,677.00000	5,614,000	12.30	0.00	0	0
Total R186 Option										0.00	0	7,101
Total For R186										0.00	0	52,241
R189	On	05/05/2011	Bond Future			208.75934	208.75493			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	05/05/2011	Bond Future	207.30	Call		1,455.00000	1,459,000		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		1,405.00000	1,409,000		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		1,505.00000	1,509,000		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			231.67242	231.65912			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		341.00000	328,000		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		391.00000	378,000		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		291.00000	278,000		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			7.39600	7.41800		3.00	0.00	0	484
R201	On	04/08/2011	Bond Future			7.53600	7.55900		3.50	0.00	0	0
R201	On	03/11/2011	Bond Future			7.69100	7.71700		3.50	0.00	0	45
R201	On	02/02/2012	Bond Future			7.87100	7.89900		3.50	0.00	0	0
Total R201 Future										0.00	0	529
R201	On	05/05/2011	Bond Future	7.75	Call		1,092.00000	1,154,000	3.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		36.00000	27,000	3.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,238.00000	1,302,000	3.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		24.00000	17,000	3.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		951.00000	1,009,000	3.05	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		53.00000	40,000	3.05	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		412.00000	432,000	3.39	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,340.00000	1,291,000	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		464.00000	486,000	3.40	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,241.00000	1,194,000	3.40	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		365.00000	382,000	3.38	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,444.00000	1,392,000	3.38	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,560.00000	1,602,000	3.57	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		779.00000	749,000	3.57	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,648.00000	1,691,000	3.58	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		729.00000	700,000	3.58	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,473.00000	1,514,000	3.56	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		829.00000	798,000	3.56	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		1,811.00000	1,853,000	3.57	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		918.00000	888,000	3.57	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		1,893.00000	1,936,000	3.58	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		873.00000	845,000	3.58	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		1,731.00000	1,772,000	3.56	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		964.00000	934,000	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			0.36400	0.36500			0.00	0	10,539
Total R202 Future										0.00	0	10,539
R202	On	05/05/2011	Bond Future	2.05	Call		41,599.00000	41,628,000		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		42,627.00000	42,656,000		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		40,560.00000	40,590,000		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			8.30600	8.33200		5.75	0.00	0	517
R203	On	04/08/2011	Bond Future			8.43600	8.46400		6.25	0.00	0	0
R203	On	03/11/2011	Bond Future			8.57700	8.60600		6.50	0.00	0	1,633
R203	On	02/02/2012	Bond Future			8.73100	8.76300		6.75	0.00	0	0
Total R203 Future										0.00	0	2,150
R203	On	05/05/2011	Bond Future	8.25	Call		383.00000	422,000	5.66	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		781.00000	694,000	5.66	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		487.00000	534,000	5.68	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		642.00000	563,000	5.68	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		296.00000	327,000	5.64	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		938.00000	843,000	5.64	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		545.00000	576,000	5.98	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,737.00000	2,637,000	5.98	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		612.00000	645,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,565.00000	2,467,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		484.00000	512,000	5.96	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,916.00000	2,813,000	5.96	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,674.00000	1,731,000	6.39	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		2,150.00000	2,077,000	6.39	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		1,784.00000	1,843,000	6.41	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		2,035.00000	1,964,000	6.41	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,568.00000	1,622,000	6.37	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		2,270.00000	2,194,000	6.37	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,375.00000	2,442,000	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		2,431.00000	2,360,000	6.63	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,489.00000	2,558,000	6.65	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		2,330.00000	2,262,000	6.65	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,264.00000	2,328,000	6.61	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		2,535.00000	2,461,000	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	8.46700		6.75	0.00	0	100
R204	On	04/08/2011	Bond Future			8.56700	8.59000		7.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.69400	8.71700		7.75	0.00	0	2,034
R204	On	02/02/2012	Bond Future			8.82900	8.85300		8.25	0.00	0	0
Total R204 Future										0.00	0	2,134
R204	On	05/05/2011	Bond Future	8.50	Call		748.00000	801,000	6.66	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		569.00000	502,000	6.66	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		905.00000	966,000	6.68	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		455.00000	396,000	6.68	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		609.00000	653,000	6.64	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		702.00000	626,000	6.64	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		485.00000	507,000	7.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,657.00000	3,558,000	7.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		547.00000	571,000	7.23	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		3,445.00000	3,348,000	7.23	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		428.00000	448,000	7.20	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,875.00000	3,774,000	7.20	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,344.00000	2,400,000	7.64	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		2,176.00000	2,115,000	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		2,480.00000	2,539,000	7.66	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		2,058.00000	2,000,000	7.66	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,212.00000	2,266,000	7.61	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		2,299.00000	2,235,000	7.61	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		3,225.00000	3,287,000	8.25	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		2,504.00000	2,448,000	8.25	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		3,364.00000	3,427,000	8.28	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		2,399.00000	2,344,000	8.28	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		3,090.00000	3,150,000	8.23	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		2,613.00000	2,555,000	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			7.06700	7.08800		2.25	0.00	0	0
R206	On	04/08/2011	Bond Future			7.21600	7.24000		2.50	0.00	0	2,805
R206	On	03/11/2011	Bond Future			7.38200	7.41000		2.50	0.00	0	0
R206	On	02/02/2012	Bond Future			7.59000	7.62100		2.50	0.00	0	0
Total R206 Future										0.00	0	2,805
R206	On	05/05/2011	Bond Future	7.50	Call		1,003.00000	1,050,000	2.34	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		12.00000	8,000	2.34	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,118.00000	1,167,000	2.35	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		7.00000	5,000	2.35	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		890.00000	936,000	2.32	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		18.00000	13,000	2.32	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		318.00000	335,000	2.41	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		848.00000	812,000	2.41	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		362.00000	380,000	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		781.00000	746,000	2.43	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		280.00000	295,000	2.40	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		921.00000	883,000	2.40	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,158.00000	1,192,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		485.00000	463,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,224.00000	1,259,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		453.00000	432,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,094.00000	1,127,000	2.54	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		520.00000	497,000	2.54	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,286.00000	1,319,000	2.55	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		619.00000	597,000	2.55	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,343.00000	1,377,000	2.56	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		588.00000	567,000	2.56	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		1,230.00000	1,261,000	2.54	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		651.00000	627,000	2.54	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	2,805
R207	On	05/05/2011	Bond Future			8.54400	8.56000		7.50	0.00	0	1,020
R207	On	04/08/2011	Bond Future			8.65900	8.67600		8.50	0.00	0	0
R207	On	03/11/2011	Bond Future			8.77200	8.79000		8.75	0.00	0	600
R207	On	02/02/2012	Bond Future			8.89500	8.91300		9.25	0.00	0	0
Total R207 Future										0.00	0	1,620
R207	On	05/05/2011	Bond Future	8.50	Call		527.00000	551,000	7.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		872.00000	804,000	7.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		658.00000	688,000	7.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		715.00000	654,000	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		414.00000	433,000	7.39	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,047.00000	975,000	7.39	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		755.00000	777,000	8.19	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		3,169.00000	3,096,000	8.19	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		841.00000	865,000	8.21	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		2,968.00000	2,897,000	8.21	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		676.00000	695,000	8.17	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,379.00000	3,303,000	8.17	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,298.00000	2,341,000	8.63	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		2,515.00000	2,461,000	8.63	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,436.00000	2,481,000	8.65	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		2,382.00000	2,329,000	8.65	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,165.00000	2,206,000	8.60	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		2,655.00000	2,598,000	8.60	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		3,249.00000	3,295,000	9.25	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		2,792.00000	2,743,000	9.25	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		3,393.00000	3,441,000	9.28	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		2,675.00000	2,628,000	9.28	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		3,099.00000	3,144,000	9.19	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		2,904.00000	2,854,000	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			8.59100	8.61200		8.50	0.00	0	190
R208	On	04/08/2011	Bond Future			8.69300	8.71500		9.25	0.00	0	120
R208	On	03/11/2011	Bond Future			8.79900	8.82200		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			8.91000	8.93400		10.25	0.00	0	0
Total R208 Future										0.00	0	6,209
R208	On	05/05/2011	Bond Future	8.50	Call		439.00000	470,000	8.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,119.00000	1,023,000	8.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		557.00000	596,000	8.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		933.00000	845,000	8.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		339.00000	363,000	8.35	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,325.00000	1,222,000	8.35	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		730.00000	760,000	8.86	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,529.00000	3,429,000	8.86	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		816.00000	849,000	8.88	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		3,309.00000	3,212,000	8.88	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		651.00000	678,000	8.84	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,758.00000	3,655,000	8.84	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,310.00000	2,369,000	9.59	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		2,726.00000	2,652,000	9.59	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,454.00000	2,515,000	9.62	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		2,581.00000	2,509,000	9.62	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,171.00000	2,228,000	9.56	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		2,877.00000	2,802,000	9.56	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		3,395.00000	3,463,000	10.08	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		3,025.00000	2,958,000	10.08	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,548.00000	3,617,000	10.11	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		2,899.00000	2,833,000	10.11	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		3,247.00000	3,312,000	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		3,157.00000	3,087,000	10.05	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	6,209
R209	On	05/05/2011	Bond Future			8.87500	8.89100		13.50	0.00	0	21,100
R209	On	04/08/2011	Bond Future			8.94800	8.96400		14.75	0.00	0	0
R209	On	03/11/2011	Bond Future			9.02100	9.03700		15.75	0.00	0	1,118
R209	On	02/02/2012	Bond Future			9.09500	9.11200		16.25	0.00	0	0
Total R209 Future										0.00	0	22,218
R209	On	05/05/2011	Bond Future	8.50	Call		115.00000	118,000	13.17	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		3,275.00000	3,153,000	13.17	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		162.00000	167,000	13.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,906.00000	2,786,000	13.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		80.00000	81,000	13.15	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,660.00000	3,536,000	13.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		1,020.00000	1,046,000	14.24	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,741.00000	4,644,000	14.24	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,135.00000	1,164,000	14.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,441.00000	4,346,000	14.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		913.00000	937,000	14.22	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		5,053.00000	4,954,000	14.22	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		8,260.00000	8,368,000	15.60	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		290.00000	274,000	15.60	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		2,403.00000	2,446,000	15.33	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		4,638.00000	4,560,000	15.33	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,564.00000	2,610,000	15.37	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		4,402.00000	4,326,000	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		2,250.00000	2,291,000	15.30	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		4,886.00000	4,805,000	15.30	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		3,889.00000	3,946,000	16.03	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		4,737.00000	4,666,000	16.03	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		4,071.00000	4,129,000	16.07	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		4,538.00000	4,469,000	16.07	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,711.00000	3,766,000	15.98	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		4,942.00000	4,870,000	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			125.61976	125.61228			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		388.00000	380,000		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		438.00000	430,000		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		338.00000	330,000		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			1.61100	1.61700			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	05/05/2011	Bond Future	2.14	Call		2,881.00000	2,914,000		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		3,151.00000	3,185,000		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		2,609.00000	2,643,000		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			2.43600	2.42600			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		1,698.00000	1,793,000		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		1,212.00000	1,308,000		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		2,186.00000	2,282,000		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			8.93200	8.94300			0.00	0	0
R213	On	04/08/2011	Bond Future			9.01200	9.02300			0.00	0	0
R213	On	03/11/2011	Bond Future			9.09500	9.10700			0.00	0	0
R213	On	02/02/2012	Bond Future			9.18300	9.19500			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		8,031.00000	7,944,000		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		7,576.00000	7,489,000		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		8,489.00000	8,402,000		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		8,626.00000	8,540,000		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		8,174.00000	8,088,000		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		9,082.00000	8,996,000		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		2,819.00000	2,727,000		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		2,416.00000	2,323,000		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		3,226.00000	3,134,000		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		1,497.00000	1,406,000		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		1,109.00000	1,018,000		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		1,888.00000	1,797,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										0.00	0	113,451
GOVI	On	05/05/2011	GOVI			344.82400	344.47400			0.00	0	205
GOVI	On	04/08/2011	GOVI			349.77100	349.41500			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		45,260.00000	41,760,000		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		45,360.00000	41,860,000		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		45,160.00000	41,660,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Call		14,150.00000	17,710,000		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		14,050.00000	17,610,000		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		14,250.00000	17,810,000		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			373.82000	373.37800			0.00	0	30
AL7T	On	04/08/2011	Index Future			379.18300	378.73400			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			343.74700	343.39400			0.00	0	1,070
ALBI	On	04/08/2011	Index Future			348.67900	348.32000			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			155.58800	155.47400			0.00	0	2
CRD1	On	04/08/2011	Index Future			157.73800	157.62200			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			150.08900	150.08400			0.00	0	65
IGOV	On	04/08/2011	Index Future			152.24300	152.23700			0.00	0	0
Total IGOV Future										0.00	0	65
Total For IGOV										0.00	0	65
ILBI	On	05/05/2011	Index Future			406.21300	406.60900			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			337.57400	337.20400			0.00	0	3
OTH1 On 04/08/2011 Index Future			342.41800	342.04100			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			340.74100	340.39900			0.00	0	100
TRT1 On 04/08/2011 Index Future			345.44900	345.10200			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,606
JIBAR On 20/04/2011 Jibar Future			5.58000	5.58000			0.00	0	2,001
JIBAR On 18/05/2011 Jibar Future			5.61000	5.61000			0.00	0	3,001
JIBAR On 15/06/2011 Jibar Future			5.63000	5.63000			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.68000	5.68000			0.00	0	2,000
JIBAR On 17/08/2011 Jibar Future			5.78000	5.78000			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			5.89000	5.89000			0.00	0	14,700
JIBAR On 21/12/2011 Jibar Future			6.33000	6.33000			0.00	0	5,591
JIBAR On 20/03/2012 Jibar Future			6.80000	6.80000			0.00	0	1,090
JIBAR On 20/06/2012 Jibar Future			7.29000	7.29000			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.70000	7.69000			0.00	0	44,710
JIBAR On 19/12/2012 Jibar Future			8.05000	8.04000			0.00	0	490
JIBAR On 20/03/2013 Jibar Future			8.37000	8.36000			0.00	0	0
Total Jibar Future							0.00	0	80,363
Total For JIBAR FUTURE							0.00	0	80,363
Total for Jibar							0.00	0	80,363
Total for Derivatives :							0.00	0	195,625
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			5.82000	5.84000			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			7.77000	7.79000			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			8.78000	8.79000			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			7.37000	7.39000			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			2.71000	2.71000			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			8.28000	8.30500			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			8.42000	8.44000			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			7.04000	7.06000			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			8.52000	8.53500			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			8.57000	8.59000			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			8.86000	8.87500			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			2.71000	2.70000			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			8.91500	8.92500			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							0.00	0	185,004
Total Options							0.00	0	10,621
Grand Total:							0.00	0	195,625