

## Interest Rates Daily MTM Report

Daily summary for: 15/04/2011

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
<b>Total ES18 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES23 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ES26 On 02/04/2026 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES26 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES33 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R155 On 31/08/2011 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R155 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R155</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157 On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157/F On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R157/R201 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R211</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R212 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R213 On 28/02/2031 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R213 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R213/F On 28/02/2031 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R213/R186 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213/R186</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R214 On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R214 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R214/F On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R214/R209 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214/R209</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Price Contribution</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157 On 05/05/2011 Bond Future			7.69600	7.79900		3.75	0.00	0	2,405
R157 On 04/08/2011 Bond Future			7.84000	7.95200		4.00	0.00	0	0
R157 On 03/11/2011 Bond Future			8.00300	8.12400		4.25	0.00	0	3,732
R157 On 02/02/2012 Bond Future			8.19100	8.32200		4.25	0.00	0	0
<b>Total R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>6,137</b>
R157 On 05/05/2011 Bond Future	7.75	Call		341.00000	544,000	3.70	0.00	0	0
R157 On 05/05/2011 Bond Future	7.75	Put		542.00000	322,000	3.70	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Call		437.00000	672,000	3.71	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Put		433.00000	246,000	3.71	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Call		260.00000	432,000	3.68	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Put		666.00000	416,000	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		194.00000	335,000	3.67	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		805.00000	524,000	3.67	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		416.00000	536,000	3.87	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,170.00000	1,858,000	3.87	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		471.00000	601,000	3.88	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,029.00000	1,728,000	3.88	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		367.00000	476,000	3.86	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,317.00000	1,994,000	3.86	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Put		3,119.00000	2,752,000	3.82	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Call		183.00000	247,000	3.82	0.00	0	1,320
R157	On	04/08/2011	Bond Future	7.60	Put		1,893.00000	1,605,000	3.90	0.00	0	0
R157	On	04/08/2011	Bond Future	7.60	Call		530.00000	673,000	3.90	0.00	0	440
R157	On	04/08/2011	Bond Future	7.80	Call		821.00000	1,010,000	3.95	0.00	0	0
R157	On	04/08/2011	Bond Future	7.80	Put		1,407.00000	1,165,000	3.95	0.00	0	440
R157	On	04/08/2011	Bond Future	8.20	Call		1,651.00000	1,934,000	4.06	0.00	0	0
R157	On	04/08/2011	Bond Future	8.20	Put		702.00000	554,000	4.06	0.00	0	1,320
R157	On	03/11/2011	Bond Future	8.25	Call		1,745.00000	1,993,000	4.25	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,292.00000	1,103,000	4.25	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		1,849.00000	2,106,000	4.27	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,217.00000	1,037,000	4.27	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,644.00000	1,885,000	4.24	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,371.00000	1,174,000	4.24	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,153.00000	2,405,000	4.25	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		1,557.00000	1,368,000	4.25	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		2,251.00000	2,509,000	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		1,488.00000	1,305,000	4.27	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,057.00000	2,302,000	4.24	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		1,628.00000	1,432,000	4.24	0.00	0	0
<b>Total R157 Option</b>										<b>0.00</b>	<b>0</b>	<b>3,520</b>
<b>Total For R157</b>										<b>0.00</b>	<b>0</b>	<b>9,657</b>
R186	On	05/05/2011	Bond Future			8.70300	8.80000		10.25	0.00	0	29,349
R186	On	04/08/2011	Bond Future			8.79400	8.89400		11.50	0.00	0	0
R186	On	03/11/2011	Bond Future			8.88500	8.98900		11.75	0.00	0	13,291
R186	On	02/02/2012	Bond Future			8.98000	9.08700		12.50	0.00	0	2,500
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>45,140</b>
R186	On	05/05/2011	Bond Future	8.75	Call		931.00000	1,359,000	10.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,396.00000	919,000	10.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		1,149.00000	1,636,000	10.15	1,636.00	1	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,149.00000	731,000	10.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		742.00000	1,111,000	10.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		1,675.00000	1,139,000	10.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		7,790.00000	6,889,000	9.86	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		3.00000	7,000	9.86	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		795.00000	992,000	11.02	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		6,879.00000	6,161,000	11.02	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		896.00000	1,112,000	11.04	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		6,491.00000	5,792,000	11.04	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		705.00000	884,000	11.01	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		7,281.00000	6,545,000	11.01	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Put		6,115.00000	5,436,000	11.06	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Call		1,007.00000	1,242,000	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		3,839.00000	3,314,000	11.19	0.00	0	0
R186	On	04/08/2011	Bond Future	8.70	Call		2,055.00000	2,444,000	11.19	0.00	0	200
R186	On	04/08/2011	Bond Future	8.95	Call		3,126.00000	3,630,000	11.33	0.00	0	0
R186	On	04/08/2011	Bond Future	8.95	Put		2,619.00000	2,208,000	11.33	0.00	0	200
R186	On	04/08/2011	Bond Future	9.70	Call		7,646.00000	8,420,000	11.82	0.00	0	0
R186	On	04/08/2011	Bond Future	9.70	Put		653.00000	512,000	11.82	0.00	0	600
R186	On	03/11/2011	Bond Future	9.00	Call		4,060.00000	4,553,000	11.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		3,962.00000	3,522,000	11.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		4,291.00000	4,800,000	11.63	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		3,749.00000	3,325,000	11.63	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		3,836.00000	4,313,000	11.56	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		4,184.00000	3,729,000	11.56	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		4,620.00000	5,093,000	12.33	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		5,384.00000	4,916,000	12.33	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		4,836.00000	5,323,000	12.36	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		5,160.00000	4,706,000	12.36	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		4,408.00000	4,869,000	12.30	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		5,614.00000	5,135,000	12.30	0.00	0	0
<b>Total R186 Option</b>										<b>1,636.00</b>	<b>1</b>	<b>7,100</b>
<b>Total For R186</b>										<b>1,636.00</b>	<b>1</b>	<b>52,240</b>
R189	On	05/05/2011	Bond Future			208.76376	208.75934			0.00	0	0
<b>Total R189 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R189	On	05/05/2011	Bond Future	207.30	Call		1,459.00000	1,464,000		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		1,409.00000	1,414,000		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		1,509.00000	1,514,000		0.00	0	0
R189	On	05/05/2011	Bond Future	207.25	Put		0.00000	0,000		0.00	0	0
<b>Total R189 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197	On	05/05/2011	Bond Future			231.68573	231.67242			0.00	0	0
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197	On	05/05/2011	Bond Future	232.00	Call		0.00000	0,000		0.00	0	0
R197	On	05/05/2011	Bond Future	232.00	Put		328.00000	314,000		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		378.00000	364,000		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		278.00000	264,000		0.00	0	0
<b>Total R197 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R201	On	05/05/2011	Bond Future			7.29300	7.39600		3.00	0.00	0	484
R201	On	04/08/2011	Bond Future			7.42300	7.53600		3.50	0.00	0	0
R201	On	03/11/2011	Bond Future			7.56900	7.69100		3.50	0.00	0	45
R201	On	02/02/2012	Bond Future			7.73600	7.87100		3.50	0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>529</b>
R201	On	05/05/2011	Bond Future	7.75	Call		1,154.00000	1,466,000	3.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		27.00000	8,000	3.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,302.00000	1,621,000	3.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		17.00000	5,000	3.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,009.00000	1,314,000	3.05	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		40.00000	15,000	3.05	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		432.00000	552,000	3.39	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,291.00000	1,073,000	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		486.00000	616,000	3.40	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,194.00000	986,000	3.40	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		382.00000	493,000	3.38	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,392.00000	1,165,000	3.38	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,602.00000	1,818,000	3.57	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		749.00000	625,000	3.57	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,691.00000	1,914,000	3.58	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		700.00000	584,000	3.58	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,514.00000	1,725,000	3.56	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		798.00000	670,000	3.56	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		1,853.00000	2,073,000	3.57	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		888.00000	762,000	3.57	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		1,936.00000	2,161,000	3.58	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		845.00000	723,000	3.58	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		1,772.00000	1,987,000	3.56	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		934.00000	802,000	3.56	0.00	0	0
<b>Total R201 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>										<b>0.00</b>	<b>0</b>	<b>529</b>
R202	On	05/05/2011	Bond Future			0.36400	0.36400			0.00	0	10,539
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>10,539</b>
R202	On	05/05/2011	Bond Future	2.05	Call		41,628.00000	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		42,656.00000	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		40,590.00000	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
<b>Total R202 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	<b>10,539</b>
R203	On	05/05/2011	Bond Future			8.21400	8.30600		5.75	202,826.52	2	516
R203	On	04/08/2011	Bond Future			8.33900	8.43600		6.25	0.00	0	0
R203	On	03/11/2011	Bond Future			8.47400	8.57700		6.50	0.00	0	1,633
R203	On	02/02/2012	Bond Future			8.62300	8.73100		6.75	0.00	0	0
<b>Total R203 Future</b>										<b>202,826.52</b>	<b>2</b>	<b>2,149</b>
R203	On	05/05/2011	Bond Future	8.25	Call		422.00000	628,000	5.66	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		694.00000	453,000	5.66	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		534.00000	772,000	5.68	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		563.00000	354,000	5.68	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		327.00000	501,000	5.64	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		843.00000	569,000	5.64	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		576.00000	707,000	5.98	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,637.00000	2,314,000	5.98	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		645.00000	788,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,467.00000	2,156,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		512.00000	633,000	5.96	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,813.00000	2,480,000	5.96	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,731.00000	1,958,000	6.39	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		2,077.00000	1,841,000	6.39	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		1,843.00000	2,079,000	6.41	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		1,964.00000	1,737,000	6.41	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,622.00000	1,841,000	6.37	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		2,194.00000	1,949,000	6.37	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,442.00000	2,686,000	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		2,360.00000	2,138,000	6.63	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,558.00000	2,808,000	6.65	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		2,262.00000	2,046,000	6.65	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,328.00000	2,566,000	6.61	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		2,461.00000	2,234,000	6.61	0.00	0	0
<b>Total R203 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>										<b>202,826.52</b>	<b>2</b>	<b>2,149</b>
R204	On	05/05/2011	Bond Future			8.35300	8.44500		6.75	0.00	0	100
R204	On	04/08/2011	Bond Future			8.47100	8.56700		7.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.59300	8.69400		7.75	0.00	0	2,034
R204	On	02/02/2012	Bond Future			8.72300	8.82900		8.25	0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,134</b>
R204	On	05/05/2011	Bond Future	8.50	Call		801.00000	1,107,000	6.66	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		502.00000	305,000	6.66	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		966.00000	1,304,000	6.68	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		396.00000	231,000	6.68	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		653.00000	926,000	6.64	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		626.00000	396,000	6.64	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		507.00000	627,000	7.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,558.00000	3,170,000	7.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		571.00000	702,000	7.23	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		3,348.00000	2,971,000	7.23	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		448.00000	557,000	7.20	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,774.00000	3,374,000	7.20	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,400.00000	2,679,000	7.64	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		2,115.00000	1,876,000	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		2,539.00000	2,827,000	7.66	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		2,000.00000	1,770,000	7.66	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,266.00000	2,536,000	7.61	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		2,235.00000	1,988,000	7.61	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		3,287.00000	3,584,000	8.25	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		2,448.00000	2,219,000	8.25	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		3,427.00000	3,732,000	8.28	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		2,344.00000	2,124,000	8.28	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		3,150.00000	3,440,000	8.23	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		2,555.00000	2,320,000	8.23	0.00	0	0
<b>Total R204 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>2,134</b>
R206	On	05/05/2011	Bond Future			6.95800	7.06700		2.25	0.00	0	0
R206	On	04/08/2011	Bond Future			7.09500	7.21600		2.50	0.00	0	2,805
R206	On	03/11/2011	Bond Future			7.24600	7.38200		2.50	0.00	0	0
R206	On	02/02/2012	Bond Future			7.43400	7.59000		2.50	0.00	0	0
<b>Total R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,805</b>
R206	On	05/05/2011	Bond Future	7.50	Call		1,050.00000	1,309,000	2.34	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		8.00000	2,000	2.34	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,167.00000	1,427,000	2.35	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		5.00000	1,000	2.35	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		936.00000	1,191,000	2.32	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		13.00000	4,000	2.32	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		335.00000	440,000	2.41	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		812.00000	650,000	2.41	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		380.00000	494,000	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		746.00000	593,000	2.43	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		295.00000	392,000	2.40	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		883.00000	713,000	2.40	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,192.00000	1,374,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		463.00000	374,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,259.00000	1,445,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		432.00000	347,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,127.00000	1,304,000	2.54	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		497.00000	403,000	2.54	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,319.00000	1,497,000	2.55	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		597.00000	498,000	2.55	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,377.00000	1,559,000	2.56	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		567.00000	473,000	2.56	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		1,261.00000	1,436,000	2.54	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		627.00000	525,000	2.54	0.00	0	0
<b>Total R206 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R206</b>										<b>0.00</b>	<b>0</b>	<b>2,805</b>
R207	On	05/05/2011	Bond Future			8.45200	8.54400		7.50	0.00	0	1,020
R207	On	04/08/2011	Bond Future			8.56300	8.65900		8.50	0.00	0	0
R207	On	03/11/2011	Bond Future			8.67200	8.77200		8.75	0.00	0	600
R207	On	02/02/2012	Bond Future			8.79000	8.89500		9.25	0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,620</b>
R207	On	05/05/2011	Bond Future	8.50	Call		551.00000	804,000	7.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		804.00000	527,000	7.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		688.00000	977,000	7.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		654.00000	413,000	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		433.00000	649,000	7.39	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		975.00000	661,000	7.39	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		777.00000	944,000	8.19	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		3,096.00000	2,725,000	8.19	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		865.00000	1,045,000	8.21	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		2,897.00000	2,539,000	8.21	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		695.00000	849,000	8.17	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,303.00000	2,919,000	8.17	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,341.00000	2,621,000	8.63	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		2,461.00000	2,195,000	8.63	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,481.00000	2,770,000	8.65	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		2,329.00000	2,073,000	8.65	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,206.00000	2,476,000	8.60	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		2,598.00000	2,323,000	8.60	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		3,295.00000	3,602,000	9.25	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		2,743.00000	2,494,000	9.25	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		3,441.00000	3,755,000	9.28	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		2,628.00000	2,386,000	9.28	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		3,144.00000	3,443,000	9.19	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		2,854.00000	2,597,000	9.19	0.00	0	0
<b>Total R207 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>1,620</b>
R208	On	05/05/2011	Bond Future			8.50900	8.59100		8.50	0.00	0	190
R208	On	04/08/2011	Bond Future			8.60800	8.69300		9.25	0.00	0	120
R208	On	03/11/2011	Bond Future			8.71100	8.79900		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			8.81800	8.91000		10.25	0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>6,209</b>
R208	On	05/05/2011	Bond Future	8.50	Call		470.00000	670,000	8.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,023.00000	725,000	8.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		596.00000	830,000	8.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		845.00000	581,000	8.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		363.00000	531,000	8.35	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,222.00000	892,000	8.35	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		760.00000	906,000	8.86	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,429.00000	3,071,000	8.86	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		849.00000	1,007,000	8.88	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		3,212.00000	2,865,000	8.88	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		678.00000	812,000	8.84	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,655.00000	3,285,000	8.84	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,369.00000	2,624,000	9.59	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		2,652.00000	2,398,000	9.59	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,515.00000	2,780,000	9.62	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		2,509.00000	2,265,000	9.62	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,228.00000	2,473,000	9.56	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		2,802.00000	2,537,000	9.56	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		3,463.00000	3,746,000	10.08	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		2,958.00000	2,721,000	10.08	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,617.00000	3,907,000	10.11	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		2,833.00000	2,604,000	10.11	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		3,312.00000	3,588,000	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		3,087.00000	2,843,000	10.05	0.00	0	0
<b>Total R208 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>6,209</b>
R209	On	05/05/2011	Bond Future			8.78900	8.87500		13.50	0.00	0	21,100
R209	On	04/08/2011	Bond Future			8.85900	8.94800		14.75	0.00	0	0
R209	On	03/11/2011	Bond Future			8.92900	9.02100		15.75	0.00	0	1,118
R209	On	02/02/2012	Bond Future			9.00100	9.09500		16.25	0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>22,218</b>
R209	On	05/05/2011	Bond Future	8.50	Call		118.00000	196,000	13.17	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		3,153.00000	2,552,000	13.17	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		167.00000	270,000	13.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,786.00000	2,210,000	13.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		81.00000	138,000	13.15	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,536.00000	2,914,000	13.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		1,046.00000	1,252,000	14.24	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,644.00000	4,157,000	14.24	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,164.00000	1,387,000	14.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,346.00000	3,876,000	14.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		937.00000	1,127,000	14.22	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,954.00000	4,451,000	14.22	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		8,368.00000	9,002,000	15.60	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		274.00000	216,000	15.60	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		2,446.00000	2,749,000	15.33	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		4,560.00000	4,156,000	15.33	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,610.00000	2,926,000	15.37	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		4,326.00000	3,936,000	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		2,291.00000	2,581,000	15.30	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		4,805.00000	4,389,000	15.30	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		3,946.00000	4,305,000	16.03	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		4,666.00000	4,313,000	16.03	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		4,129.00000	4,499,000	16.07	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		4,469.00000	4,126,000	16.07	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,766.00000	4,115,000	15.98	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		4,870.00000	4,506,000	15.98	0.00	0	0
<b>Total R209 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>22,218</b>
R210	On	05/05/2011	Bond Future			125.62723	125.61976			0.00	0	278
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>278</b>
R210	On	05/05/2011	Bond Future	126.00	Call		0.00000	0,000		0.00	0	0
R210	On	05/05/2011	Bond Future	126.00	Put		380.00000	373,000		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		430.00000	423,000		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		330.00000	323,000		0.00	0	0
<b>Total R210 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	<b>278</b>
R211	On	05/05/2011	Bond Future			1.61100	1.61100			0.00	0	539
<b>Total R211 Future</b>										<b>0.00</b>	<b>0</b>	<b>539</b>
R211	On	05/05/2011	Bond Future	2.14	Call		2,914.00000	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		3,185.00000	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		2,643.00000	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
<b>Total R211 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>										<b>0.00</b>	<b>0</b>	<b>539</b>
R212	On	05/05/2011	Bond Future			2.41500	2.43600			0.00	0	2,532
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,532</b>
R212	On	05/05/2011	Bond Future	2.25	Call		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.25	Put		1,793.00000	1,593,000		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		1,308.00000	1,107,000		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		2,282.00000	2,081,000		0.00	0	0
<b>Total R212 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>2,532</b>
R213	On	05/05/2011	Bond Future			8.84500	8.93200			0.00	0	0
R213	On	04/08/2011	Bond Future			8.92300	9.01200			0.00	0	0
R213	On	03/11/2011	Bond Future			9.00400	9.09500			0.00	0	0
R213	On	02/02/2012	Bond Future			9.08800	9.18300			0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.00	Put		7,944.00000	7,248,000		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		7,489.00000	6,793,000		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		8,402.00000	7,706,000		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		8,540.00000	7,839,000		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		8,088.00000	7,386,000		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		8,996.00000	8,295,000		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		2,727.00000	2,021,000		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		2,323.00000	1,617,000		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		3,134.00000	2,427,000		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		1,406.00000	681,000		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		1,018.00000	293,000		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		1,797.00000	1,072,000		0.00	0	0
<b>Total R213 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Bond</b>										<b>204,462.52</b>	<b>3</b>	<b>113,449</b>
GOVI	On	05/05/2011	GOVI			346.64700	344.82400			0.00	0	205
GOVI	On	04/08/2011	GOVI			351.62200	349.77100			0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>205</b>
GOVI	On	05/05/2011	GOVI	349.00	Call		0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.00	Put		41,760.00000	23,530,000		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		41,860.00000	23,630,000		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		41,660.00000	23,430,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Call		17,710.00000	36,220,000		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		17,610.00000	36,120,000		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		17,810.00000	36,320,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0
<b>Total GOVI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>										<b>0.00</b>	<b>0</b>	<b>205</b>
<b>Total for GOVI</b>										<b>0.00</b>	<b>0</b>	<b>205</b>
AL7T	On	05/05/2011	Index Future			375.84100	373.82000			0.00	0	30
AL7T	On	04/08/2011	Index Future			381.23500	379.18300			0.00	0	0
<b>Total AL7T Future</b>										<b>0.00</b>	<b>0</b>	<b>30</b>
<b>Total For AL7T</b>										<b>0.00</b>	<b>0</b>	<b>30</b>
ALBI	On	05/05/2011	Index Future			345.62900	343.74700			0.00	0	1,070
ALBI	On	04/08/2011	Index Future			350.58900	348.67900			0.00	0	0
<b>Total ALBI Future</b>										<b>0.00</b>	<b>0</b>	<b>1,070</b>
<b>Total For ALBI</b>										<b>0.00</b>	<b>0</b>	<b>1,070</b>
CRD1	On	05/05/2011	Index Future			156.16800	155.58800			0.00	0	2
CRD1	On	04/08/2011	Index Future			158.32700	157.73800			0.00	0	0
<b>Total CRD1 Future</b>										<b>0.00</b>	<b>0</b>	<b>2</b>
<b>Total For CRD1</b>										<b>0.00</b>	<b>0</b>	<b>2</b>
IGOV	On	05/05/2011	Index Future			150.10900	150.08900			0.00	0	65
IGOV	On	04/08/2011	Index Future			152.26400	152.24300			0.00	0	0
<b>Total IGOV Future</b>										<b>0.00</b>	<b>0</b>	<b>65</b>
<b>Total For IGOV</b>										<b>0.00</b>	<b>0</b>	<b>65</b>
ILBI	On	05/05/2011	Index Future			406.27300	406.21300			0.00	0	336
<b>Total ILBI Future</b>										<b>0.00</b>	<b>0</b>	<b>336</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ILBI</b>							<b>0.00</b>	<b>0</b>	<b>336</b>
OTH1 On 05/05/2011 Index Future			339.76200	337.57400			0.00	0	3
OTH1 On 04/08/2011 Index Future			344.63800	342.41800			0.00	0	0
<b>Total OTH1 Future</b>							<b>0.00</b>	<b>0</b>	<b>3</b>
<b>Total For OTH1</b>							<b>0.00</b>	<b>0</b>	<b>3</b>
TRT1 On 05/05/2011 Index Future			342.56700	340.74100			0.00	0	100
TRT1 On 04/08/2011 Index Future			347.30200	345.44900			0.00	0	0
<b>Total TRT1 Future</b>							<b>0.00</b>	<b>0</b>	<b>100</b>
<b>Total For TRT1</b>							<b>0.00</b>	<b>0</b>	<b>100</b>
<b>Total for Index</b>							<b>0.00</b>	<b>0</b>	<b>1,606</b>
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			6.32000	6.33000			0.00	30	5,591
JIBAR On 20/03/2012 Jibar Future			6.77000	6.80000			0.00	0	1,090
JIBAR On 20/06/2012 Jibar Future			7.25000	7.29000			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.66000	7.70000			0.00	0	44,710
JIBAR On 19/12/2012 Jibar Future			8.01000	8.05000			0.00	0	490
JIBAR On 20/03/2013 Jibar Future			8.33000	8.37000			0.00	0	0
<b>Total Jibar Future</b>							<b>0.00</b>	<b>30</b>	<b>80,363</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>30</b>	<b>80,363</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>30</b>	<b>80,363</b>
<b>Total for Derivatives :</b>							<b>204,462.52</b>	<b>33</b>	<b>195,623</b>
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
<b>Total CLN71 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN71</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN72 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN72 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN72</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN4 On 28/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN43 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN43</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN4 On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN45 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN45</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN4 On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN46 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN46</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 30/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN61 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN61</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 08/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN63 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN63</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R155 On 31/08/2011 Spot Bond			5.72000	5.82000			0.00	0	0
<b>Total R155 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R155</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157 On 15/09/2015 Spot Bond			7.67000	7.77000			0.00	0	0
<b>Total R157 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Spot Bond			8.68500	8.78000			0.00	0	0
<b>Total R186 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R201 On 21/12/2014 Spot Bond			7.27000	7.37000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R201 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R202 On 07/12/2033 Spot Bond			2.71000	2.71000			0.00	0	0
<b>Total R202 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R203 On 15/09/2017 Spot Bond			8.19000	8.28000			0.00	0	0
<b>Total R203 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R204 On 21/12/2018 Spot Bond			8.33000	8.42000			0.00	0	0
<b>Total R204 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R206 On 15/01/2014 Spot Bond			6.93500	7.04000			0.00	0	0
<b>Total R206 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R206</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R207 On 15/01/2020 Spot Bond			8.43000	8.52000			0.00	0	0
<b>Total R207 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R208 On 31/03/2021 Spot Bond			8.49000	8.57000			0.00	0	0
<b>Total R208 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Spot Bond			8.77500	8.86000			0.00	0	0
<b>Total R209 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Spot Bond			2.69000	2.71000			0.00	0	0
<b>Total R212 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R213 On 28/02/2031 Spot Bond			8.83000	8.91500			0.00	0	0
<b>Total R213 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for SPOT :</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>							<b>202,826.52</b>	<b>32</b>	<b>185,003</b>
<b>Total Options</b>							<b>1,636.00</b>	<b>1</b>	<b>10,620</b>
<b>Grand Total:</b>							<b>204,462.52</b>	<b>33</b>	<b>195,623</b>