



Interest Rates Daily MTM Report

Daily summary for: 19/04/2011

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			7.69800	7.75500		3.75	0.00	0	2,405
R157 On 04/08/2011 Bond Future			7.84200	7.90400		4.00	0.00	0	0
R157 On 03/11/2011 Bond Future			8.00400	8.07200		4.25	0.00	0	3,684
R157 On 02/02/2012 Bond Future			8.19300	8.26700		4.25	0.00	0	0
Total R157 Future							0.00	0	6,089
R157 On 05/05/2011 Bond Future	7.75	Call		381.00000	496,000	3.70	0.00	0	0
R157 On 05/05/2011 Bond Future	7.75	Put		401.00000	283,000	3.70	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Call		491.00000	626,000	3.71	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Put		307.00000	208,000	3.71	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Call		288.00000	383,000	3.68	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Put		514.00000	375,000	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		211.00000	288,000	3.67	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		642.00000	485,000	3.67	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		450.00000	516,000	3.87	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,019.00000	1,846,000	3.87	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		509.00000	581,000	3.88	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,883.00000	1,715,000	3.88	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		397.00000	457,000	3.86	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,162.00000	1,983,000	3.86	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Put		2,950.00000	2,746,000	3.82	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Call		198.00000	234,000	3.82	0.00	0	1,320
R157	On	04/08/2011	Bond Future	7.60	Put		1,751.00000	1,590,000	3.90	0.00	0	0
R157	On	04/08/2011	Bond Future	7.60	Call		573.00000	651,000	3.90	0.00	0	440
R157	On	04/08/2011	Bond Future	7.80	Call		881.00000	987,000	3.95	0.00	0	0
R157	On	04/08/2011	Bond Future	7.80	Put		1,282.00000	1,149,000	3.95	0.00	0	440
R157	On	04/08/2011	Bond Future	8.20	Call		1,752.00000	1,910,000	4.06	0.00	0	0
R157	On	04/08/2011	Bond Future	8.20	Put		619.00000	538,000	4.06	0.00	0	1,320
R157	On	03/11/2011	Bond Future	8.25	Call		1,836.00000	1,977,000	4.25	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,195.00000	1,091,000	4.25	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		1,944.00000	2,089,000	4.27	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,124.00000	1,023,000	4.27	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,732.00000	1,868,000	4.24	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,271.00000	1,161,000	4.24	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,245.00000	2,388,000	4.25	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		1,464.00000	1,358,000	4.25	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		2,347.00000	2,493,000	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		1,399.00000	1,296,000	4.27	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,146.00000	2,286,000	4.24	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		1,532.00000	1,423,000	4.24	0.00	0	0
Total R157 Option										0.00	0	3,520
Total For R157										0.00	0	9,609
R186	On	05/05/2011	Bond Future			8.71800	8.76300		10.25	0.00	0	29,349
R186	On	04/08/2011	Bond Future			8.80800	8.85500		11.50	0.00	0	0
R186	On	03/11/2011	Bond Future			8.90000	8.94900		11.75	2,460,222.45	21	13,291
R186	On	02/02/2012	Bond Future			8.99600	9.04600		12.50	0.00	0	2,500
Total R186 Future										2,460,222.45	21	45,140
R186	On	05/05/2011	Bond Future	8.75	Call		976.00000	1,163,000	10.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,097.00000	864,000	10.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		1,217.00000	1,435,000	10.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		873.00000	671,000	10.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		767.00000	924,000	10.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		1,356.00000	1,093,000	10.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		7,445.00000	7,025,000	9.86	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		2.00000	2,000	9.86	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		834.00000	922,000	11.02	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		6,562.00000	6,220,000	11.02	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		940.00000	1,037,000	11.04	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		6,179.00000	5,846,000	11.04	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		739.00000	818,000	11.01	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		6,959.00000	6,608,000	11.01	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Put		5,809.00000	5,484,000	11.06	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Call		1,056.00000	1,162,000	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		3,584.00000	3,331,000	11.19	0.00	0	0
R186	On	04/08/2011	Bond Future	8.70	Call		2,155.00000	2,333,000	11.19	0.00	0	200
R186	On	04/08/2011	Bond Future	8.95	Call		3,270.00000	3,504,000	11.33	0.00	0	0
R186	On	04/08/2011	Bond Future	8.95	Put		2,407.00000	2,211,000	11.33	0.00	0	200
R186	On	04/08/2011	Bond Future	9.70	Call		7,915.00000	8,279,000	11.82	0.00	0	0
R186	On	04/08/2011	Bond Future	9.70	Put		566.00000	500,000	11.82	0.00	0	600
R186	On	03/11/2011	Bond Future	9.00	Call		4,209.00000	4,439,000	11.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		3,754.00000	3,544,000	11.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		4,446.00000	4,683,000	11.63	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		3,547.00000	3,344,000	11.63	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		3,979.00000	4,200,000	11.56	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		3,970.00000	3,751,000	11.56	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		4,766.00000	4,985,000	12.33	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		5,171.00000	4,950,000	12.33	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		4,988.00000	5,212,000	12.36	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		4,953.00000	4,737,000	12.36	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		4,550.00000	4,762,000	12.30	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		5,397.00000	5,169,000	12.30	0.00	0	0
Total R186 Option										0.00	0	7,100
Total For R186										2,460,222.45	21	52,240
R189	On	05/05/2011	Bond Future			208.71404	208.76871			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	05/05/2011	Bond Future	207.30	Call		1,469.00000	1,414,000		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		1,419.00000	1,364,000		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		1,519.00000	1,464,000		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			232.64530	232.57954			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	05/05/2011	Bond Future	232.00	Call		580.00000	645,000		0.00	0	0
R197	On	05/05/2011	Bond Future	232.00	Put		0.00000	0,000		0.00	0	0
R197	On	05/05/2011	Bond Future	232.05	Call		530.00000	595,000		0.00	0	0
R197	On	05/05/2011	Bond Future	232.05	Put		0.00000	0,000		0.00	0	0
R197	On	05/05/2011	Bond Future	231.95	Call		630.00000	695,000		0.00	0	0
R197	On	05/05/2011	Bond Future	231.95	Put		0.00000	0,000		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			7.29600	7.35300		3.00	0.00	0	484
R201	On	04/08/2011	Bond Future			7.42600	7.48800		3.50	0.00	0	0
R201	On	03/11/2011	Bond Future			7.57100	7.63900		3.50	0.00	0	0
R201	On	02/02/2012	Bond Future			7.73900	7.81400		3.50	0.00	0	0
Total R201 Future										0.00	0	484
R201	On	05/05/2011	Bond Future	7.75	Call		1,275.00000	1,452,000	3.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		10.00000	4,000	3.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,429.00000	1,608,000	3.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		6.00000	2,000	3.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,124.00000	1,298,000	3.05	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		17.00000	8,000	3.05	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		468.00000	535,000	3.39	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,184.00000	1,065,000	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		526.00000	598,000	3.40	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,091.00000	977,000	3.40	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		415.00000	477,000	3.38	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,282.00000	1,158,000	3.38	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,683.00000	1,805,000	3.57	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		685.00000	618,000	3.57	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,775.00000	1,900,000	3.58	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		640.00000	575,000	3.58	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,593.00000	1,711,000	3.56	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		733.00000	661,000	3.56	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		1,937.00000	2,060,000	3.57	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		826.00000	756,000	3.57	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		2,022.00000	2,147,000	3.58	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		785.00000	717,000	3.58	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		1,853.00000	1,974,000	3.56	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		869.00000	797,000	3.56	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	484
R202	On	05/05/2011	Bond Future			0.37100	0.35400			0.00	0	10,539
Total R202 Future										0.00	0	10,539
R202	On	05/05/2011	Bond Future	2.05	Call		41,921.00000	41,423,000		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		42,949.00000	42,451,000		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		40,882.00000	40,385,000		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			8.22700	8.28300		5.75	0.00	0	516
R203	On	04/08/2011	Bond Future			8.35200	8.41200		6.25	0.00	0	0
R203	On	03/11/2011	Bond Future			8.48700	8.55100		6.50	0.00	0	1,633
R203	On	02/02/2012	Bond Future			8.63700	8.70500		6.75	0.00	0	0
Total R203 Future										0.00	0	2,149
R203	On	05/05/2011	Bond Future	8.25	Call		417.00000	537,000	5.66	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		577.00000	425,000	5.66	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		536.00000	678,000	5.68	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		453.00000	323,000	5.68	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		316.00000	415,000	5.64	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		720.00000	547,000	5.64	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		587.00000	666,000	5.98	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,536.00000	2,334,000	5.98	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		658.00000	744,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,368.00000	2,173,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		521.00000	593,000	5.96	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,710.00000	2,501,000	5.96	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,769.00000	1,909,000	6.39	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		1,999.00000	1,850,000	6.39	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		1,883.00000	2,029,000	6.41	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		1,887.00000	1,745,000	6.41	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,658.00000	1,793,000	6.37	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		2,113.00000	1,960,000	6.37	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,483.00000	2,636,000	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		2,289.00000	2,149,000	6.63	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,601.00000	2,758,000	6.65	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		2,193.00000	2,056,000	6.65	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,369.00000	2,517,000	6.61	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		2,391.00000	2,245,000	6.61	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	2,149
R204	On	05/05/2011	Bond Future			8.36600	8.41300		6.75	0.00	0	100
R204	On	04/08/2011	Bond Future			8.48400	8.53300		7.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.60600	8.65700		7.75	0.00	0	2,034
R204	On	02/02/2012	Bond Future			8.73700	8.79100		8.25	0.00	0	0
Total R204 Future										0.00	0	2,134
R204	On	05/05/2011	Bond Future	8.50	Call		844.00000	1,000,000	6.66	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		370.00000	269,000	6.66	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,024.00000	1,198,000	6.68	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		279.00000	196,000	6.68	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		682.00000	818,000	6.64	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		480.00000	359,000	6.64	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		527.00000	585,000	7.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,398.00000	3,197,000	7.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		594.00000	658,000	7.23	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		3,191.00000	2,996,000	7.23	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		465.00000	519,000	7.20	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,611.00000	3,405,000	7.20	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,480.00000	2,619,000	7.64	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		2,005.00000	1,883,000	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		2,622.00000	2,766,000	7.66	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		1,893.00000	1,776,000	7.66	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,342.00000	2,477,000	7.61	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		2,122.00000	1,996,000	7.61	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		3,374.00000	3,524,000	8.25	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		2,347.00000	2,229,000	8.25	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		3,517.00000	3,671,000	8.28	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		2,246.00000	2,132,000	8.28	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		3,234.00000	3,381,000	8.23	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		2,451.00000	2,331,000	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			6.96600	7.02300		2.25	0.00	0	0
R206	On	04/08/2011	Bond Future			7.10200	7.16700		2.50	0.00	0	2,805
R206	On	03/11/2011	Bond Future			7.25300	7.32600		2.50	0.00	0	0
R206	On	02/02/2012	Bond Future			7.44400	7.52700		2.50	0.00	0	0
Total R206 Future										0.00	0	2,805
R206	On	05/05/2011	Bond Future	7.50	Call		1,151.00000	1,288,000	2.34	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		2.00000	1,000	2.34	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,270.00000	1,407,000	2.35	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		2.00000	0,000	2.35	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,034.00000	1,169,000	2.32	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		5.00000	1,000	2.32	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		366.00000	423,000	2.41	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		735.00000	649,000	2.41	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		415.00000	477,000	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		673.00000	592,000	2.43	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		324.00000	376,000	2.40	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		804.00000	712,000	2.40	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,259.00000	1,357,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		419.00000	371,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,328.00000	1,428,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		389.00000	344,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,192.00000	1,287,000	2.54	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		450.00000	400,000	2.54	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,384.00000	1,479,000	2.55	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		550.00000	498,000	2.55	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,444.00000	1,541,000	2.56	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		523.00000	473,000	2.56	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		1,325.00000	1,419,000	2.54	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		579.00000	526,000	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			8.47000	8.51100		7.50	0.00	0	6,260
R207	On	04/08/2011	Bond Future			8.58100	8.62400		8.50	0.00	0	0
R207	On	03/11/2011	Bond Future			8.69200	8.73700		8.75	0.00	0	600
R207	On	02/02/2012	Bond Future			8.81100	8.85800		9.25	0.00	0	0
Total R207 Future										0.00	0	6,860
R207	On	05/05/2011	Bond Future	8.50	Call		573.00000	677,000	7.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		636.00000	504,000	7.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		723.00000	846,000	7.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		499.00000	386,000	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		443.00000	530,000	7.39	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		795.00000	646,000	7.39	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		810.00000	881,000	8.19	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		2,934.00000	2,764,000	8.19	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		902.00000	979,000	8.21	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		2,738.00000	2,574,000	8.21	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		725.00000	791,000	8.17	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,137.00000	2,962,000	8.17	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,415.00000	2,538,000	8.63	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		2,344.00000	2,222,000	8.63	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,558.00000	2,685,000	8.65	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		2,216.00000	2,097,000	8.65	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,276.00000	2,395,000	8.60	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		2,478.00000	2,351,000	8.60	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		3,382.00000	3,517,000	9.25	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		2,635.00000	2,521,000	9.25	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		3,531.00000	3,669,000	9.28	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		2,522.00000	2,411,000	9.28	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		3,229.00000	3,360,000	9.19	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		2,744.00000	2,626,000	9.19	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	6,860
R208	On	05/05/2011	Bond Future			8.52400	8.57400		8.50	0.00	0	190
R208	On	04/08/2011	Bond Future			8.62300	8.67500		9.25	0.00	0	120
R208	On	03/11/2011	Bond Future			8.72600	8.78000		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			8.83400	8.89000		10.25	0.00	0	0
Total R208 Future										0.00	0	6,209
R208	On	05/05/2011	Bond Future	8.50	Call		441.00000	553,000	8.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		891.00000	699,000	8.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		572.00000	706,000	8.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		718.00000	548,000	8.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		332.00000	422,000	8.35	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,088.00000	874,000	8.35	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		763.00000	849,000	8.86	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,326.00000	3,103,000	8.86	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		853.00000	946,000	8.88	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		3,109.00000	2,894,000	8.88	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		680.00000	759,000	8.84	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,550.00000	3,321,000	8.84	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,399.00000	2,553,000	9.59	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		2,573.00000	2,414,000	9.59	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,547.00000	2,707,000	9.62	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		2,432.00000	2,279,000	9.62	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,256.00000	2,404,000	9.56	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		2,720.00000	2,555,000	9.56	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		3,503.00000	3,673,000	10.08	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		2,886.00000	2,739,000	10.08	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,658.00000	3,833,000	10.11	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		2,762.00000	2,620,000	10.11	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		3,350.00000	3,516,000	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		3,013.00000	2,862,000	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			8.84500	8.84800		13.50	0.00	0	21,100
R209	On	04/08/2011	Bond Future			8.91600	8.92000		14.75	0.00	0	0
R209	On	03/11/2011	Bond Future			8.98800	8.99200		15.75	0.00	0	1,118
R209	On	02/02/2012	Bond Future			9.06200	9.06600		16.25	0.00	0	0
Total R209 Future										0.00	0	22,218
R209	On	05/05/2011	Bond Future	8.50	Call		97.00000	89,000	13.17	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,920.00000	2,888,000	13.17	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		144.00000	134,000	13.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,551.00000	2,517,000	13.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		64.00000	57,000	13.15	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,307.00000	3,276,000	13.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		1,073.00000	1,073,000	14.24	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,454.00000	4,423,000	14.24	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,195.00000	1,195,000	14.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,161.00000	4,129,000	14.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		960.00000	960,000	14.22	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,760.00000	4,729,000	14.22	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		8,549.00000	8,573,000	15.60	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		239.00000	232,000	15.60	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		2,508.00000	2,513,000	15.33	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		4,400.00000	4,374,000	15.33	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,676.00000	2,681,000	15.37	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		4,171.00000	4,145,000	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		2,350.00000	2,354,000	15.30	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		4,643.00000	4,616,000	15.30	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		4,027.00000	4,035,000	16.03	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		4,528.00000	4,506,000	16.03	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		4,214.00000	4,222,000	16.07	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		4,335.00000	4,313,000	16.07	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,844.00000	3,852,000	15.98	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		4,729.00000	4,707,000	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			125.67209	125.63504			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		365.00000	328,000		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		415.00000	378,000		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		315.00000	278,000		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			1.60500	1.61000			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	05/05/2011	Bond Future	2.14	Call		2,920.00000	2,948,000		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		3,191.00000	3,219,000		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		2,648.00000	2,676,000		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			2.41100	2.43400			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		1,774.00000	1,554,000		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		1,289.00000	1,069,000		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		2,262.00000	2,043,000		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			8.88600	8.91000			0.00	0	0
R213	On	04/08/2011	Bond Future			8.96500	8.99000			0.00	0	0
R213	On	03/11/2011	Bond Future			9.04600	9.07200			0.00	0	0
R213	On	02/02/2012	Bond Future			9.13200	9.15900			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		7,769.00000	7,577,000		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		7,314.00000	7,122,000		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		8,227.00000	8,035,000		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		8,368.00000	8,171,000		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	7,915.00000	7,718,000		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	8,824.00000	8,627,000		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	2,549.00000	2,348,000		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	2,146.00000	1,944,000		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	2,956.00000	2,755,000		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	1,224.00000	1,018,000		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	836.00000	630,000		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	1,615.00000	1,409,000		0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									0.00	0	0
Total for Bond									2,460,222.45	21	118,596
GOVI	On	05/05/2011	GOVI			346.37300	345.59900		0.00	0	205
GOVI	On	04/08/2011	GOVI			351.35000	350.56300		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	34,010.00000	26,270,000		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	34,110.00000	26,370,000		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		33,910.00000	26,170,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Call		25,630.00000	33,500,000		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		25,530.00000	33,400,000		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		25,730.00000	33,600,000		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			375.56700	374.61800			0.00	0	30
AL7T	On	04/08/2011	Index Future			380.96300	379.99800			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			345.31700	344.54100			452,365,270.00	131	939
ALBI	On	04/08/2011	Index Future			350.27800	349.48900			458,864,180.00	131	131
Total ALBI Future										911,229,450.00	262	1,070
Total For ALBI										911,229,450.00	262	1,070
CRD1	On	05/05/2011	Index Future			156.28000	155.99900			0.00	0	2
CRD1	On	04/08/2011	Index Future			158.44000	158.15600			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			150.35600	150.43800			0.00	0	65
IGOV	On	04/08/2011	Index Future			152.51600	152.59800			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			407.11400	406.98200			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			339.25100	338.46100			0.00	0	3
OTH1 On 04/08/2011 Index Future			344.12500	343.32200			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			342.28900	341.52100			0.00	0	100
TRT1 On 04/08/2011 Index Future			347.02200	346.24200			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							911,229,450.00	262	1,606
JIBAR On 20/04/2011 Jibar Future			5.57600	5.57700			0.00	0	2,001
JIBAR On 18/05/2011 Jibar Future			5.58900	5.60800			0.00	0	3,001
JIBAR On 15/06/2011 Jibar Future			5.60700	5.62700			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.63400	5.65800			0.00	0	2,000
JIBAR On 17/08/2011 Jibar Future			5.73400	5.75700			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			5.81300	5.83400			0.00	0	14,700
JIBAR On 21/12/2011 Jibar Future			6.25800	6.28900			0.00	0	5,591
JIBAR On 20/03/2012 Jibar Future			6.67100	6.72000			0.00	0	1,090
JIBAR On 20/06/2012 Jibar Future			7.14500	7.19300			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.56200	7.60600			0.00	0	44,710
JIBAR On 19/12/2012 Jibar Future			7.90400	7.95900			0.00	0	490
JIBAR On 20/03/2013 Jibar Future			8.21900	8.29000			0.00	290	290
Total Jibar Future							0.00	290	80,653
Total For JIBAR FUTURE							0.00	290	80,653
Total for Jibar							0.00	290	80,653
Total for Derivatives :							913,689,672.45	573	201,060
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
NCLN2 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			5.73500	5.78000			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			7.68000	7.73000			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			8.70500	8.74500			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			7.28000	7.33000			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			2.72000	2.70000			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			8.21000	8.26000			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			8.35000	8.39000			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			6.95000	7.00000			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			8.45500	8.49000			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			8.51000	8.55500			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			8.83500	8.83500			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	2.71000			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			8.87500	8.89500			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							913,689,672.45	573	190,440
Total Options							0.00	0	10,620
Grand Total:							913,689,672.45	573	201,060