

## Interest Rates Daily MTM Report

Daily summary for: 29/04/2011

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			7.64600	7.62700		3.75	0.00	0	705
R157 On 04/08/2011 Bond Future			7.78500	7.76500		4.00	0.00	0	1,960
R157 On 03/11/2011 Bond Future			7.94200	7.92100		4.25	0.00	0	3,684
R157 On 02/02/2012 Bond Future			8.12700	8.10400		4.25	0.00	0	0
R157 On 03/05/2012 Bond Future			8.24200	8.21600			0.00	0	0
<b>Total R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>6,349</b>
R157 On 05/05/2011 Bond Future	7.75	Call		581.00000	506,000	3.70	0.00	0	0
R157 On 05/05/2011 Bond Future	7.75	Put		75.00000	79,000	3.70	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Call		752.00000	674,000	3.71	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Put		42.00000	42,000	3.71	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Call		429.00000	360,000	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	7.70	Put		129.00000	138,000	3.68	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		301.00000	240,000	3.67	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		206.00000	224,000	3.67	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		573.00000	542,000	3.87	0.00	0	1,000
R157	On	04/08/2011	Bond Future	7.50	Put		1,605.00000	1,652,000	3.87	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		645.00000	611,000	3.88	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,482.00000	1,525,000	3.88	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		508.00000	479,000	3.86	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		1,736.00000	1,785,000	3.86	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Put		2,473.00000	2,532,000	3.82	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Call		258.00000	240,000	3.82	0.00	0	1,320
R157	On	04/08/2011	Bond Future	7.60	Put		1,364.00000	1,406,000	3.90	0.00	0	0
R157	On	04/08/2011	Bond Future	7.60	Call		723.00000	687,000	3.90	0.00	0	440
R157	On	04/08/2011	Bond Future	7.80	Call		1,091.00000	1,045,000	3.95	0.00	0	0
R157	On	04/08/2011	Bond Future	7.80	Put		956.00000	987,000	3.95	0.00	0	440
R157	On	04/08/2011	Bond Future	8.20	Call		2,085.00000	2,023,000	4.06	0.00	0	0
R157	On	04/08/2011	Bond Future	8.20	Put		415.00000	430,000	4.06	0.00	0	1,320
R157	On	03/11/2011	Bond Future	8.25	Call		2,129.00000	2,077,000	4.25	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		941.00000	966,000	4.25	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		2,247.00000	2,194,000	4.27	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		880.00000	904,000	4.27	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		2,015.00000	1,964,000	4.24	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,007.00000	1,032,000	4.24	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,544.00000	2,493,000	4.25	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		1,213.00000	1,240,000	4.25	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	Call		2,653.00000	2,601,000	4.27	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		1,155.00000	1,181,000	4.27	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,437.00000	2,387,000	4.24	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		1,273.00000	1,301,000	4.24	0.00	0	0
R157	On	03/05/2012	Bond Future	8.25	Call		107.00000	25,000		0.00	0	0
R157	On	03/05/2012	Bond Future	8.25	Put		0.00000	0,000		0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Call		265.00000	183,000		0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Put		0.00000	0,000		0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Call		0.00000	0,000		0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Put		50.00000	132,000		0.00	0	0
<b>Total R157 Option</b>										<b>0.00</b>	<b>0</b>	<b>4,520</b>
<b>Total For R157</b>										<b>0.00</b>	<b>0</b>	<b>10,869</b>
R186	On	05/05/2011	Bond Future			8.65500	8.64500		10.25	0.00	0	12,490
R186	On	04/08/2011	Bond Future			8.74300	8.73300		11.50	0.00	0	17,576
R186	On	03/11/2011	Bond Future			8.83200	8.82200		11.75	0.00	0	13,291
R186	On	02/02/2012	Bond Future			8.92600	8.91500		12.50	0.00	0	2,500
R186	On	03/05/2012	Bond Future			8.99100	8.98100			0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>45,857</b>
R186	On	05/05/2011	Bond Future	8.75	Call		1,273.00000	1,163,000	10.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		287.00000	272,000	10.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		1,629.00000	1,519,000	10.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		178.00000	162,000	10.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		958.00000	852,000	10.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		440.00000	429,000	10.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		6,336.00000	6,430,000	9.86	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000	9.86	0.00	0	5,500

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	8.25	Call		998.00000	964,000	11.02	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		5,604.00000	5,663,000	11.02	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,125.00000	1,087,000	11.04	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		5,242.00000	5,296,000	11.04	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		885.00000	853,000	11.01	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		5,983.00000	6,044,000	11.01	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Put		4,893.00000	4,945,000	11.06	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Call		1,262.00000	1,222,000	11.06	0.00	0	600
R186	On	04/08/2011	Bond Future	8.70	Put		2,847.00000	2,881,000	11.19	0.00	0	0
R186	On	04/08/2011	Bond Future	8.70	Call		2,541.00000	2,482,000	11.19	0.00	0	200
R186	On	04/08/2011	Bond Future	8.95	Call		3,805.00000	3,734,000	11.33	0.00	0	0
R186	On	04/08/2011	Bond Future	8.95	Put		1,820.00000	1,841,000	11.33	0.00	0	200
R186	On	04/08/2011	Bond Future	9.70	Call		8,828.00000	8,738,000	11.82	0.00	0	0
R186	On	04/08/2011	Bond Future	9.70	Put		357.00000	359,000	11.82	0.00	0	600
R186	On	03/11/2011	Bond Future	9.00	Call		4,748.00000	4,685,000	11.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		3,147.00000	3,175,000	11.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		5,006.00000	4,941,000	11.63	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		2,961.00000	2,987,000	11.63	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		4,497.00000	4,436,000	11.56	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		3,342.00000	3,372,000	11.56	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		5,291.00000	5,229,000	12.33	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		4,537.00000	4,573,000	12.33	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		5,528.00000	5,465,000	12.36	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		4,334.00000	4,369,000	12.36	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		5,058.00000	4,997,000	12.30	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	8.95	Put		4,747.00000	4,784,000	12.30	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Call		166.00000	79,000		0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Call		602.00000	515,000		0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Put		272.00000	360,000		0.00	0	0
<b>Total R186 Option</b>										<b>0.00</b>	<b>0</b>	<b>7,100</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>52,957</b>
R189	On	05/05/2011	Bond Future			208.93407	209.06444			0.00	0	0
R189	On	04/08/2011	Bond Future			211.97799	212.10942			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		1,764.00000	1,634,000		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		1,714.00000	1,584,000		0.00	0	0
R189	On	05/05/2011	Bond Future	207.35	Put		0.00000	0,000		0.00	0	0
R189	On	05/05/2011	Bond Future	207.25	Call		1,814.00000	1,684,000		0.00	0	0
R189	On	05/05/2011	Bond Future	207.25	Put		0.00000	0,000		0.00	0	0
R189	On	04/08/2011	Bond Future	212.00	Call		109.00000	0,000		0.00	0	0
R189	On	04/08/2011	Bond Future	212.00	Put		0.00000	22,000		0.00	0	0
R189	On	04/08/2011	Bond Future	212.05	Call		59.00000	0,000		0.00	0	0
R189	On	04/08/2011	Bond Future	212.05	Put		0.00000	72,000		0.00	0	0
R189	On	04/08/2011	Bond Future	211.95	Call		159.00000	28,000		0.00	0	0
R189	On	04/08/2011	Bond Future	211.95	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>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	05/05/2011	Bond Future			233.05749	233.02585			0.00	0	0
R197	On	04/08/2011	Bond Future			231.56445	231.53129			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		1,026.00000	1,057,000		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		976.00000	1,007,000		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		1,076.00000	1,107,000		0.00	0	0
R197	On	05/05/2011	Bond Future	231.95	Put		0.00000	0,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.50	Call		31.00000	64,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.50	Put		0.00000	0,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.55	Call		0.00000	14,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.55	Put		19.00000	0,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.45	Call		81.00000	114,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.45	Put		0.00000	0,000		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			7.25600	7.23700		3.00	0.00	0	484
R201	On	04/08/2011	Bond Future			7.38000	7.36000		3.50	0.00	0	0
R201	On	03/11/2011	Bond Future			7.52100	7.49900		3.50	0.00	0	0
R201	On	02/02/2012	Bond Future			7.68600	7.66100		3.50	0.00	0	0
R201	On	03/05/2012	Bond Future			7.77600	7.74800			0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>484</b>
R201	On	05/05/2011	Bond Future	7.75	Call		1,638.00000	1,577,000	3.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		0.00000	0,000	3.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,796.00000	1,735,000	3.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	05/05/2011	Bond Future	7.80	Put		0.00000	0,000	3.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,480.00000	1,419,000	3.05	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		0.00000	0,000	3.05	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		585.00000	556,000	3.39	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		916.00000	948,000	3.39	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		654.00000	622,000	3.40	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		835.00000	863,000	3.40	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		521.00000	494,000	3.38	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,004.00000	1,037,000	3.38	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,919.00000	1,874,000	3.57	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		531.00000	547,000	3.57	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		2,019.00000	1,973,000	3.58	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		493.00000	509,000	3.58	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,822.00000	1,777,000	3.56	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		571.00000	588,000	3.56	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		2,176.00000	2,130,000	3.57	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		672.00000	690,000	3.57	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		2,267.00000	2,220,000	3.58	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		636.00000	654,000	3.58	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		2,087.00000	2,042,000	3.56	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		709.00000	729,000	3.56	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Call		5.00000	0,000		0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	62,000		0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Call		123.00000	57,000		0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	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
R201	On	03/05/2012	Bond Future	7.70	Call		0.00000	0,000		0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Put		114.00000	180,000		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>484</b>
R202	On	05/05/2011	Bond Future			0.32900	0.33000			0.00	0	451
R202	On	04/08/2011	Bond Future			0.28000	0.28000			0.00	0	10,088
<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		42,626.00000	42,656,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.10	Call		43,654.00000	43,684,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Call		41,588.00000	41,617,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0
R202	On	04/08/2011	Bond Future	1.00	Call		19,646.00000	19,646,000		0.00	0	0
R202	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0
R202	On	04/08/2011	Bond Future	1.05	Call		20,906.00000	20,906,000		0.00	0	0
R202	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0
R202	On	04/08/2011	Bond Future	0.95	Call		18,374.00000	18,374,000		0.00	0	0
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0
<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			8.18600	8.17700		5.75	0.00	0	516
R203	On	04/08/2011	Bond Future			8.30800	8.29900		6.25	0.00	0	0
R203	On	03/11/2011	Bond Future			8.44100	8.43100		6.50	0.00	0	1,633
R203	On	02/02/2012	Bond Future			8.59000	8.57900		6.75	0.00	0	0
R203	On	03/05/2012	Bond Future			8.69000	8.67900			0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,149</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.25	Call		526.00000	476,000	5.66	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		170.00000	164,000	5.66	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		703.00000	651,000	5.68	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		104.00000	96,000	5.68	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		376.00000	328,000	5.64	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		264.00000	260,000	5.64	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		695.00000	675,000	5.98	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,114.00000	2,137,000	5.98	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		778.00000	757,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		1,958.00000	1,980,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		618.00000	600,000	5.96	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,277.00000	2,301,000	5.96	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,998.00000	1,969,000	6.39	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		1,686.00000	1,703,000	6.39	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		2,123.00000	2,093,000	6.41	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		1,586.00000	1,602,000	6.41	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,877.00000	1,849,000	6.37	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		1,791.00000	1,808,000	6.37	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,738.00000	2,707,000	6.63	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		2,000.00000	2,016,000	6.63	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,863.00000	2,832,000	6.65	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		1,910.00000	1,927,000	6.65	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,615.00000	2,585,000	6.61	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		2,092.00000	2,110,000	6.61	0.00	0	0
R203	On	03/05/2012	Bond Future	8.75	Call		295.00000	249,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Call		502.00000	457,000		0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Call		87.00000	42,000		0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Put		0.00000	0,000		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>0.00</b>	<b>0</b>	<b>2,149</b>
R204	On	05/05/2011	Bond Future			8.33100	8.31700		6.75	0.00	0	100
R204	On	04/08/2011	Bond Future			8.44600	8.43200		7.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.56600	8.55100		7.75	0.00	0	2,034
R204	On	02/02/2012	Bond Future			8.69600	8.68000		8.25	0.00	0	0
R204	On	03/05/2012	Bond Future			8.78700	8.77000			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		1,067.00000	985,000	6.66	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		67.00000	62,000	6.66	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,308.00000	1,226,000	6.68	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		37.00000	32,000	6.68	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		843.00000	762,000	6.64	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		115.00000	111,000	6.64	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		604.00000	578,000	7.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		2,939.00000	2,988,000	7.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		682.00000	653,000	7.23	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		2,743.00000	2,789,000	7.23	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		534.00000	510,000	7.20	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,144.00000	3,195,000	7.20	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,731.00000	2,680,000	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	8.75	Put		1,712.00000	1,738,000	7.64	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,883.00000	2,831,000	7.66	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		1,610.00000	1,635,000	7.66	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,583.00000	2,534,000	7.61	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		1,819.00000	1,847,000	7.61	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		3,649.00000	3,596,000	8.25	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		2,070.00000	2,097,000	8.25	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		3,800.00000	3,746,000	8.28	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		1,978.00000	2,003,000	8.28	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		3,502.00000	3,450,000	8.23	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		2,168.00000	2,196,000	8.23	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Put		97.00000	179,000		0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Call		145.00000	63,000		0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Put		339.00000	421,000		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			6.94100	6.92200		2.25	0.00	0	0
R206	On	04/08/2011	Bond Future			7.07300	7.05200		2.50	0.00	0	6,506
R206	On	03/11/2011	Bond Future			7.21900	7.19600		2.50	0.00	0	0
R206	On	02/02/2012	Bond Future			7.40900	7.38100		2.50	0.00	0	0
R206	On	03/05/2012	Bond Future			7.50300	7.47200			0.00	0	0
<b>Total R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>6,506</b>
R206	On	05/05/2011	Bond Future	7.50	Call		1,394.00000	1,348,000	2.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	05/05/2011	Bond Future	7.50	Put		0.00000	0,000	2.34	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,514.00000	1,468,000	2.35	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		0.00000	0,000	2.35	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,275.00000	1,228,000	2.32	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		0.00000	0,000	2.32	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		451.00000	427,000	2.41	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		566.00000	589,000	2.41	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		507.00000	482,000	2.43	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		511.00000	533,000	2.43	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		400.00000	378,000	2.40	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		626.00000	650,000	2.40	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,423.00000	1,388,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		323.00000	334,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,497.00000	1,461,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		299.00000	309,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,351.00000	1,317,000	2.54	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		350.00000	362,000	2.54	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,543.00000	1,507,000	2.55	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		450.00000	464,000	2.55	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,606.00000	1,570,000	2.56	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		426.00000	439,000	2.56	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		1,480.00000	1,445,000	2.54	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		475.00000	490,000	2.54	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Call		44.00000	0,000		0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	5,000		0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.55	Call		122.00000	73,000		0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000		0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Call		0.00000	0,000		0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Put		34.00000	83,000		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>6,506</b>
R207	On	05/05/2011	Bond Future			8.41500	8.40600		7.50	0.00	0	6,260
R207	On	04/08/2011	Bond Future			8.52400	8.51400		8.50	0.00	0	0
R207	On	03/11/2011	Bond Future			8.63100	8.62200		8.75	0.00	0	600
R207	On	02/02/2012	Bond Future			8.74900	8.73800		9.25	0.00	0	0
R207	On	03/05/2012	Bond Future			8.83200	8.82200			0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>6,860</b>
R207	On	05/05/2011	Bond Future	8.50	Call		719.00000	657,000	7.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		176.00000	166,000	7.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		938.00000	876,000	7.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		107.00000	97,000	7.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		529.00000	470,000	7.39	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		274.00000	267,000	7.39	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		947.00000	919,000	8.19	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		2,452.00000	2,481,000	8.19	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,053.00000	1,023,000	8.21	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		2,271.00000	2,297,000	8.21	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		848.00000	822,000	8.17	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		2,642.00000	2,672,000	8.17	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,693.00000	2,659,000	8.63	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		1,993.00000	2,009,000	8.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.80	Call		2,848.00000	2,813,000	8.65	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		1,877.00000	1,891,000	8.65	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,543.00000	2,510,000	8.60	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		2,116.00000	2,132,000	8.60	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		3,696.00000	3,656,000	9.25	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		2,311.00000	2,330,000	9.25	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		3,854.00000	3,813,000	9.28	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		2,208.00000	2,225,000	9.28	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		3,534.00000	3,495,000	9.19	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		2,411.00000	2,431,000	9.19	0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Put		375.00000	427,000		0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Put		114.00000	166,000		0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Put		637.00000	689,000		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>6,860</b>
R208	On	05/05/2011	Bond Future			8.48000	8.47600		8.50	0.00	0	190
R208	On	04/08/2011	Bond Future			8.57700	8.57300		9.25	0.00	0	120
R208	On	03/11/2011	Bond Future			8.67800	8.67300		9.75	0.00	0	5,899
R208	On	02/02/2012	Bond Future			8.78500	8.78000		10.25	0.00	0	0
R208	On	03/05/2012	Bond Future			8.86000	8.85500			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		490.00000	446,000	8.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		343.00000	324,000	8.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2011	Bond Future	8.55	Call		677.00000	633,000	8.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		226.00000	207,000	8.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		338.00000	297,000	8.35	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		497.00000	481,000	8.35	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		878.00000	862,000	8.86	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		2,834.00000	2,842,000	8.86	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		981.00000	964,000	8.88	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		2,631.00000	2,638,000	8.88	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		782.00000	768,000	8.84	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,046.00000	3,056,000	8.84	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,661.00000	2,639,000	9.59	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		2,213.00000	2,221,000	9.59	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,821.00000	2,798,000	9.62	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		2,084.00000	2,090,000	9.62	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,506.00000	2,484,000	9.56	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		2,349.00000	2,356,000	9.56	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		3,799.00000	3,777,000	10.08	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		2,558.00000	2,565,000	10.08	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,963.00000	3,941,000	10.11	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		2,444.00000	2,450,000	10.11	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		3,638.00000	3,616,000	10.05	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		2,677.00000	2,684,000	10.05	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Call		802.00000	774,000		0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Call		1,076.00000	1,049,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Call		527.00000	499,000		0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Put		0.00000	0,000		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			8.79800	8.78400		13.50	0.00	0	21,100
R209	On	04/08/2011	Bond Future			8.86800	8.85300		14.75	0.00	0	0
R209	On	03/11/2011	Bond Future			8.93900	8.92400		15.75	0.00	0	1,118
R209	On	02/02/2012	Bond Future			9.01200	8.99600		16.25	0.00	0	0
R209	On	03/05/2012	Bond Future			9.06300	9.04700			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		28.00000	15,000	13.17	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,344.00000	2,443,000	13.17	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		55.00000	33,000	13.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		1,955.00000	2,044,000	13.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		13.00000	6,000	13.15	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,749.00000	2,853,000	13.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		1,137.00000	1,090,000	14.24	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,995.00000	4,065,000	14.24	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,269.00000	1,218,000	14.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,711.00000	3,778,000	14.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		1,015.00000	971,000	14.22	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,292.00000	4,365,000	14.22	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		8,995.00000	8,881,000	15.60	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		161.00000	165,000	15.60	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		2,657.00000	2,596,000	15.33	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	8.75	Put		4,025.00000	4,080,000	15.33	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,834.00000	2,770,000	15.37	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		3,805.00000	3,857,000	15.37	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		2,489.00000	2,430,000	15.30	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		4,258.00000	4,315,000	15.30	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		4,229.00000	4,157,000	16.03	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		4,198.00000	4,249,000	16.03	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		4,423.00000	4,350,000	16.07	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		4,012.00000	4,061,000	16.07	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		4,038.00000	3,968,000	15.98	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		4,391.00000	4,443,000	15.98	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Put		357.00000	478,000		0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Call		23.00000	0,000		0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Put		0.00000	98,000		0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Put		740.00000	861,000		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			125.77886	125.76134			4,150,702.38	33	0
R210	On	04/08/2011	Bond Future			127.61143	105.90111			3,573,120.04	28	278
<b>Total R210 Future</b>										<b>7,723,822.42</b>	<b>61</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		239.00000	221,000		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		289.00000	271,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	05/05/2011	Bond Future	125.95	Call		0.00000	0,000		0.00	0	0
R210	On	05/05/2011	Bond Future	125.95	Put		189.00000	171,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.00	Call		0.00000	21,611,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.00	Put		99.00000	0,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.05	Call		0.00000	21,561,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.05	Put		149.00000	0,000		0.00	0	0
R210	On	04/08/2011	Bond Future	105.95	Call		0.00000	21,661,000		0.00	0	0
R210	On	04/08/2011	Bond Future	105.95	Put		49.00000	0,000		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>7,723,822.42</b>	<b>61</b>	<b>278</b>
R211	On	05/05/2011	Bond Future			1.54200	1.54400			0.00	0	539
R211	On	04/08/2011	Bond Future			1.34400	1.34600			0.00	0	0
<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		3,290.00000	3,301,000		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		3,561.00000	3,572,000		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		3,019.00000	3,030,000		0.00	0	0
R211	On	05/05/2011	Bond Future	2.09	Put		0.00000	0,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.50	Call		834.00000	844,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.50	Put		0.00000	0,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.55	Call		1,103.00000	1,114,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.55	Put		0.00000	0,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.45	Call		564.00000	575,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.45	Put		0.00000	0,000		0.00	0	0
<b>Total R211 Option</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>539</b>
R212	On	05/05/2011	Bond Future			2.39200	2.39300			77,048,370.80	740	240
R212	On	04/08/2011	Bond Future			2.30400	2.30600			64,606,108.00	620	2,292
<b>Total R212 Future</b>										<b>141,654,478.80</b>	<b>1,360</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		1,382.00000	1,372,000		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		896.00000	887,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.20	Call		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.20	Put		1,870.00000	1,860,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.50	Call		1,819.00000	1,838,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.55	Call		2,282.00000	2,301,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.45	Call		1,354.00000	1,373,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		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>141,654,478.80</b>	<b>1,360</b>	<b>2,532</b>
R213	On	05/05/2011	Bond Future			8.83900	8.83000			0.00	0	0
R213	On	04/08/2011	Bond Future			8.91600	8.90600			0.00	0	0
R213	On	03/11/2011	Bond Future			8.99600	8.98600			0.00	0	0
R213	On	02/02/2012	Bond Future			9.08100	9.07100			0.00	0	0
R213	On	03/05/2012	Bond Future			9.13800	9.12700			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		7,127.00000	7,199,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.05	Put		6,672.00000	6,745,000		0.00	0	0
R213	On	05/05/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	7.95	Put		7,585.00000	7,658,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.00	Put		7,704.00000	7,783,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Put		7,251.00000	7,331,000		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		8,160.00000	8,239,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Put		1,880.00000	1,958,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	Put		1,476.00000	1,555,000		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		2,287.00000	2,365,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Put		550.00000	627,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Call		0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Put		162.00000	239,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Put		941.00000	1,018,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.25	Call		929.00000	845,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.30	Call		1,302.00000	1,218,000		0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Call		553.00000	470,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		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>149,378,301.22</b>	<b>1,421</b>	<b>124,274</b>
GOVI	On	05/05/2011	GOVI			347.25800	347.47600			0.00	0	206
GOVI	On	04/08/2011	GOVI			352.26000	352.48000			0.00	0	0
GOVI	On	03/11/2011	GOVI			357.33500	357.55800			0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>206</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		15,240.00000	17,420,000		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		15,340.00000	17,520,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Call		0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Put		15,140.00000	17,320,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Call		44,800.00000	42,600,000		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		44,700.00000	42,500,000		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		44,900.00000	42,700,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.00	Call		5,580.00000	3,350,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.01	Call		5,480.00000	3,250,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.01	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
GOVI	On	03/11/2011	GOVI	356.99	Call		5,680.00000	3,450,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	356.99	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>206</b>
<b>Total for GOVI</b>										<b>0.00</b>	<b>0</b>	<b>206</b>
AL7T	On	05/05/2011	Index Future			376.54800	376.74400			0.00	0	0
AL7T	On	04/08/2011	Index Future			381.97200	382.16900			0.00	0	30
AL7T	On	03/11/2011	Index Future			387.47500	387.67500			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			346.25600	346.47800			186,978,240.00	54	819
ALBI	On	04/08/2011	Index Future			351.24300	351.46700			432,028,890.00	123	336
ALBI	On	03/11/2011	Index Future			356.30400	356.53100			285,043,200.00	80	0
<b>Total ALBI Future</b>										<b>904,050,330.00</b>	<b>257</b>	<b>1,155</b>
<b>Total For ALBI</b>										<b>904,050,330.00</b>	<b>257</b>	<b>1,155</b>
CRD1	On	05/05/2011	Index Future			156.59000	156.66500			0.00	0	2
CRD1	On	04/08/2011	Index Future			158.75900	158.83500			0.00	0	0
CRD1	On	03/11/2011	Index Future			160.88100	160.95700			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			150.67800	150.69300			0.00	0	67
IGOV	On	04/08/2011	Index Future			152.84900	152.86300			0.00	0	910
IGOV	On	03/11/2011	Index Future			155.05100	155.06500			0.00	0	0
<b>Total IGOV Future</b>										<b>0.00</b>	<b>0</b>	<b>977</b>
<b>Total For IGOV</b>										<b>0.00</b>	<b>0</b>	<b>977</b>
ILBI	On	05/05/2011	Index Future			408.12500	408.02900			0.00	0	0
<b>Total ILBI Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ILBI</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
OTH1 On 05/05/2011 Index Future			340.48400	340.72500			0.00	0	3
OTH1 On 04/08/2011 Index Future			345.38900	345.63200			0.00	0	0
OTH1 On 03/11/2011 Index Future			350.36500	350.61100			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			343.18200	343.42800			0.00	0	100
TRT1 On 04/08/2011 Index Future			347.93500	348.18300			0.00	0	0
TRT1 On 03/11/2011 Index Future			352.58500	352.83600			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>904,050,330.00</b>	<b>257</b>	<b>2,267</b>
JIBAR On 18/05/2011 Jibar Future			5.59500	5.60000			0.00	0	3,001
JIBAR On 15/06/2011 Jibar Future			5.61000	5.61000			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.64600	5.64000			0.00	0	2,000
JIBAR On 17/08/2011 Jibar Future			5.71600	5.72000			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			5.86300	5.88000			0.00	0	14,700
JIBAR On 19/10/2011 Jibar Future			5.95200	5.97000			0.00	0	0
JIBAR On 21/12/2011 Jibar Future			6.21600	6.21000			0.00	0	5,591
JIBAR On 20/03/2012 Jibar Future			6.59800	6.60000			0.00	0	1,090
JIBAR On 20/06/2012 Jibar Future			7.06000	7.06000			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.48600	7.49000			0.00	0	44,710
JIBAR On 19/12/2012 Jibar Future			7.84300	7.85000			0.00	0	490
JIBAR On 20/03/2013 Jibar Future			8.16500	8.17000			0.00	0	290
<b>Total Jibar Future</b>							<b>0.00</b>	<b>0</b>	<b>78,652</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>0</b>	<b>78,652</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>0</b>	<b>78,652</b>
<b>Total for Derivatives :</b>							<b>1,053,428,631.22</b>	<b>1,678</b>	<b>205,399</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN71 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<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			5.69000	5.67000			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			7.64000	7.62000			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			8.65000	8.64000			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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201 On 21/12/2014 Spot Bond			7.25000	7.23000			0.00	0	0
<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			2.68000	2.68000			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			8.18000	8.17000			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			8.32500	8.31000			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	6.91500			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			8.41000	8.40000			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			8.47500	8.47000			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			8.79500	8.78000			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			2.68000	2.68000			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			8.83500	8.82500			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>1,053,428,631.22</b>	<b>1,678</b>	<b>193,779</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>11,620</b>
<b>Grand Total:</b>							<b>1,053,428,631.22</b>	<b>1,678</b>	<b>205,399</b>