



Interest Rates Daily MTM Report

Daily summary for: 28/03/2011

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			7.80400	7.80100		4.50	0.00	0	2,405
R157 On 04/08/2011 Bond Future			7.95900	7.95600		4.50	0.00	0	0
R157 On 03/11/2011 Bond Future			8.13300	8.13000		4.75	0.00	0	3,694
R157 On 02/02/2012 Bond Future			8.32900	8.32400		4.75	0.00	0	0
Total R157 Future							0.00	0	6,099
R157 On 05/05/2011 Bond Future	7.75	Call		629.00000	597,000	4.44	0.00	0	0
R157 On 05/05/2011 Bond Future	7.75	Put		838.00000	818,000	4.44	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Call		728.00000	695,000	4.45	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Put		732.00000	711,000	4.45	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Call		539.00000	508,000	4.43	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Put		953.00000	934,000	4.43	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		458.00000	428,000	4.42	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,078.00000	1,060,000	4.42	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		615.00000	598,000	4.37	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,384.00000	2,379,000	4.37	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		677.00000	660,000	4.38	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,251.00000	2,245,000	4.38	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		557.00000	541,000	4.36	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,522.00000	2,518,000	4.36	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		1,990.00000	1,972,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,559.00000	1,551,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		2,092.00000	2,074,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,481.00000	1,474,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,891.00000	1,873,000	4.74	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,639.00000	1,632,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,432.00000	2,413,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		1,843.00000	1,841,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		2,529.00000	2,509,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		1,773.00000	1,770,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,338.00000	2,318,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		1,916.00000	1,913,000	4.74	0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										0.00	0	6,099
R186	On	05/05/2011	Bond Future			8.96000	8.94100		12.25	0.00	0	28,849
R186	On	04/08/2011	Bond Future			9.06100	9.04100		12.75	0.00	0	0
R186	On	03/11/2011	Bond Future			9.16200	9.14100		12.75	0.00	0	12,982

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			9.26500	9.24300		12.75	0.00	0	0
Total R186 Future										0.00	0	41,831
R186	On	05/05/2011	Bond Future	8.75	Call		1,158.00000	1,031,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,920.00000	2,966,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		1,332.00000	1,196,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,629.00000	2,666,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		999.00000	881,000	12.10	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		3,229.00000	3,284,000	12.10	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		9,139.00000	9,297,000	11.83	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		55.00000	40,000	11.83	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		953.00000	889,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		8,362.00000	8,476,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,052.00000	985,000	12.38	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		7,972.00000	8,083,000	12.38	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		861.00000	801,000	12.33	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		8,762.00000	8,880,000	12.33	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		3,948.00000	3,831,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		5,193.00000	5,260,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		4,156.00000	4,035,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		4,957.00000	5,020,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		3,746.00000	3,632,000	12.58	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		5,437.00000	5,507,000	12.58	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		4,249.00000	4,138,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		6,364.00000	6,441,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		4,446.00000	4,333,000	12.63	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	9.05	Put		6,121.00000	6,196,000	12.63	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		4,056.00000	3,948,000	12.56	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		6,613.00000	6,694,000	12.56	0.00	0	0
Total R186 Option										0.00	0	5,500
Total For R186										0.00	0	47,331
R201	On	05/05/2011	Bond Future			7.38400	7.38000		4.00	0.00	0	484
R201	On	04/08/2011	Bond Future			7.52400	7.52100		4.00	0.00	0	0
R201	On	03/11/2011	Bond Future			7.68100	7.67700		3.75	0.00	0	0
R201	On	02/02/2012	Bond Future			7.85500	7.85000		4.00	0.00	0	0
Total R201 Future										0.00	0	484
R201	On	05/05/2011	Bond Future	7.75	Call		1,351.00000	1,325,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		173.00000	160,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,479.00000	1,454,000	4.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		143.00000	131,000	4.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,227.00000	1,200,000	4.05	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		207.00000	193,000	4.05	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		625.00000	611,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,439.00000	1,434,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		685.00000	671,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,348.00000	1,343,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		569.00000	556,000	3.87	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,534.00000	1,530,000	3.87	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,755.00000	1,740,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		863.00000	859,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,843.00000	1,828,000	3.83	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		813.00000	809,000	3.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	7.95	Call		1,669.00000	1,654,000	3.80	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		914.00000	910,000	3.80	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		2,110.00000	2,095,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		1,091.00000	1,089,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		2,191.00000	2,176,000	4.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		1,046.00000	1,044,000	4.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		2,030.00000	2,016,000	4.05	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		1,138.00000	1,137,000	4.05	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			0.31500	0.31500			0.00	0	10,489
Total R202 Future										0.00	0	10,489
R202	On	05/05/2011	Bond Future	2.05	Call		43,069.00000	43,069,000		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		44,097.00000	44,097,000		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		42,030.00000	42,030,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	10,489
R203	On	05/05/2011	Bond Future			8.43100	8.42300		7.00	200,723.18	2	517
R203	On	04/08/2011	Bond Future			8.57000	8.56100		7.00	0.00	0	0
R203	On	03/11/2011	Bond Future			8.71900	8.70900		7.25	0.00	0	1,416
R203	On	02/02/2012	Bond Future			8.87900	8.86900		7.25	0.00	0	0
Total R203 Future										200,723.18	2	1,933
R203	On	05/05/2011	Bond Future	8.25	Call		571.00000	525,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,409.00000	1,401,000	6.91	0.00	0	0

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	8.30	Call		665.00000	616,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,260.00000	1,249,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		487.00000	444,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,568.00000	1,564,000	6.89	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		679.00000	652,000	6.79	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,322.00000	3,336,000	6.79	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		748.00000	719,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,152.00000	3,164,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		614.00000	588,000	6.76	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,497.00000	3,512,000	6.76	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,782.00000	1,748,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		2,718.00000	2,729,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		1,885.00000	1,850,000	7.17	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		2,596.00000	2,606,000	7.17	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,682.00000	1,649,000	7.12	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		2,844.00000	2,856,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,417.00000	2,383,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		2,927.00000	2,935,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,524.00000	2,490,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		2,819.00000	2,828,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,312.00000	2,279,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		3,037.00000	3,047,000	7.12	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										200,723.18	2	1,933
R204	On	05/05/2011	Bond Future			8.61100	8.60700		8.00	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/08/2011	Bond Future			8.74200	8.73800		8.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.87800	8.87400		8.50	0.00	0	1,876
R204	On	02/02/2012	Bond Future			9.02000	9.01500		8.50	0.00	0	0
Total R204 Future										0.00	0	1,976
R204	On	05/05/2011	Bond Future	8.50	Call		793.00000	745,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,372.00000	1,345,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		911.00000	862,000	7.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,219.00000	1,191,000	7.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		685.00000	639,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,536.00000	1,511,000	7.89	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		579.00000	559,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,527.00000	4,528,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		640.00000	618,000	8.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,314.00000	4,313,000	8.22	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		523.00000	504,000	8.18	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		4,746.00000	4,748,000	8.18	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,283.00000	2,256,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		2,911.00000	2,905,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,405.00000	2,378,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		2,779.00000	2,773,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,164.00000	2,137,000	8.37	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		3,047.00000	3,040,000	8.37	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		2,981.00000	2,954,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		3,054.00000	3,052,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		3,108.00000	3,081,000	8.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	9.05	Put		2,937.00000	2,935,000	8.52	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		2,857.00000	2,830,000	8.48	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		3,175.00000	3,172,000	8.48	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	1,976
R206	On	05/05/2011	Bond Future			7.05900	7.05600		3.00	0.00	0	0
R206	On	04/08/2011	Bond Future			7.21100	7.20700		3.00	0.00	0	0
R206	On	03/11/2011	Bond Future			7.37800	7.37400		2.75	0.00	0	0
R206	On	02/02/2012	Bond Future			7.58000	7.57400		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,157.00000	1,142,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		88.00000	80,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,260.00000	1,245,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		72.00000	64,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,057.00000	1,040,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		108.00000	98,000	3.07	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		503.00000	491,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		960.00000	957,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		552.00000	540,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		899.00000	895,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		458.00000	447,000	2.90	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,026.00000	1,024,000	2.90	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,312.00000	1,302,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		567.00000	565,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,377.00000	1,367,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		534.00000	532,000	2.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future	7.70	Call		1,249.00000	1,238,000	2.79	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		603.00000	600,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,452.00000	1,441,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		702.00000	701,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,509.00000	1,498,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		671.00000	671,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		1,396.00000	1,385,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		733.00000	733,000	2.79	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	0
R207	On	05/05/2011	Bond Future			8.65700	8.65300		9.25	0.00	0	1,020
R207	On	04/08/2011	Bond Future			8.77800	8.77400		9.75	0.00	0	0
R207	On	03/11/2011	Bond Future			8.89700	8.89300		9.50	0.00	0	600
R207	On	02/02/2012	Bond Future			9.02400	9.01900		9.50	0.00	0	0
Total R207 Future										0.00	0	1,620
R207	On	05/05/2011	Bond Future	8.50	Call		769.00000	719,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,645.00000	1,618,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		885.00000	833,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,474.00000	1,444,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		664.00000	617,000	9.14	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,829.00000	1,804,000	9.14	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		969.00000	941,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		3,927.00000	3,921,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,056.00000	1,027,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,727.00000	3,720,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		888.00000	861,000	9.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/08/2011	Bond Future	8.20	Put		4,135.00000	4,130,000	9.52	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,362.00000	2,333,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		3,136.00000	3,128,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,489.00000	2,461,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		2,991.00000	2,985,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,238.00000	2,210,000	9.37	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		3,284.00000	3,278,000	9.37	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		3,135.00000	3,107,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		3,234.00000	3,233,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		3,270.00000	3,241,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		3,108.00000	3,105,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		3,004.00000	2,976,000	9.48	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		3,366.00000	3,364,000	9.48	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	1,620
R208	On	05/05/2011	Bond Future			8.70100	8.70700		10.50	0.00	0	190
R208	On	04/08/2011	Bond Future			8.80900	8.81500		10.50	0.00	0	120
R208	On	03/11/2011	Bond Future			8.92000	8.92700		10.75	0.00	0	5,604
R208	On	02/02/2012	Bond Future			9.03400	9.04100		10.75	0.00	0	0
Total R208 Future										0.00	0	5,914
R208	On	05/05/2011	Bond Future	8.50	Call		705.00000	676,000	10.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,956.00000	1,891,000	10.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		816.00000	786,000	10.42	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,763.00000	1,697,000	10.42	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		606.00000	577,000	10.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,163.00000	2,098,000	10.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/08/2011	Bond Future	8.25	Call		927.00000	916,000	10.19	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		4,313.00000	4,267,000	10.19	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,013.00000	1,002,000	10.21	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		4,093.00000	4,047,000	10.21	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		846.00000	835,000	10.17	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		4,540.00000	4,494,000	10.17	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,421.00000	2,420,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		3,439.00000	3,398,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,554.00000	2,553,000	10.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		3,283.00000	3,242,000	10.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,293.00000	2,291,000	10.61	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		3,601.00000	3,559,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		3,356.00000	3,359,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		3,585.00000	3,549,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,498.00000	3,502,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		3,448.00000	3,413,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		3,217.00000	3,220,000	10.58	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		3,726.00000	3,690,000	10.58	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	5,914
R209	On	05/05/2011	Bond Future			9.04100	9.02100		16.25	0.00	0	21,100
R209	On	04/08/2011	Bond Future			9.11800	9.09800		16.50	0.00	0	0
R209	On	03/11/2011	Bond Future			9.19700	9.17600		17.00	0.00	0	1,033
R209	On	02/02/2012	Bond Future			9.27500	9.25400		16.75	0.00	0	0
Total R209 Future										0.00	0	22,133
R209	On	05/05/2011	Bond Future	8.50	Call		313.00000	257,000	15.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/05/2011	Bond Future	8.50	Put		4,477.00000	4,574,000	15.91	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		380.00000	317,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		4,128.00000	4,218,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		256.00000	207,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		4,840.00000	4,944,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		1,179.00000	1,110,000	16.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		5,921.00000	6,003,000	16.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,291.00000	1,219,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		5,618.00000	5,696,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		1,075.00000	1,011,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		6,236.00000	6,323,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		7,665.00000	7,517,000	17.58	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		716.00000	718,000	17.58	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		2,406.00000	2,321,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		5,686.00000	5,757,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,554.00000	2,466,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		5,437.00000	5,504,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		2,265.00000	2,183,000	16.56	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		5,946.00000	6,019,000	16.56	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		3,660.00000	3,568,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		5,560.00000	5,621,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		3,827.00000	3,733,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		5,346.00000	5,406,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,497.00000	3,407,000	16.50	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		5,780.00000	5,844,000	16.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R209 Option										0.00	0	0
Total For R209										0.00	0	22,133
R211	On	05/05/2011	Bond Future			1.67100	1.62000			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	05/05/2011	Bond Future	2.14	Call		2,864.00000	2,579,000		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		3,135.00000	2,850,000		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		2,593.00000	2,308,000		0.00	0	0
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			2.42700	2.42700			0.00	0	2,518
Total R212 Future										0.00	0	2,518
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		1,707.00000	1,707,000		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		1,222.00000	1,222,000		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		2,196.00000	2,196,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	2,518
R213	On	05/05/2011	Bond Future			9.09900	9.07400			0.00	0	0
R213	On	04/08/2011	Bond Future			9.18500	9.16000			0.00	0	0
R213	On	03/11/2011	Bond Future			9.27400	9.24800			0.00	0	0
R213	On	02/02/2012	Bond Future			9.36600	9.33900			0.00	0	0
Total R213 Future										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	8.00	Call		0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.00	Put		9,061.00000	9,255,000		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		8,606.00000	8,800,000		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		9,519.00000	9,713,000		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		9,686.00000	9,878,000		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		9,234.00000	9,425,000		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		10,142.00000	10,334,000		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		3,894.00000	4,089,000		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		3,490.00000	3,686,000		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		4,300.00000	4,496,000		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		2,576.00000	2,776,000		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		2,189.00000	2,388,000		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		2,967.00000	3,167,000		0.00	0	0
Total R213 Option										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R213							0.00	0	0
Total for Bond							200,723.18	2	101,036
GOVI On 05/05/2011 GOVI			342.66900	342.68200			0.00	0	209
GOVI On 04/08/2011 GOVI			347.56700	347.57600			0.00	0	0
Total GOVI Future							0.00	0	209
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		63,180.00000	63,310,000		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		63,280.00000	63,410,000		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		63,080.00000	63,210,000		0.00	0	0
GOVI On 04/08/2011 GOVI	348.00	Call		0.00000	0,000		0.00	0	0
GOVI On 04/08/2011 GOVI	348.00	Put		4,240.00000	4,330,000		0.00	0	0
GOVI On 04/08/2011 GOVI	348.01	Call		0.00000	0,000		0.00	0	0
GOVI On 04/08/2011 GOVI	348.01	Put		4,340.00000	4,430,000		0.00	0	0
GOVI On 04/08/2011 GOVI	347.99	Call		0.00000	0,000		0.00	0	0
GOVI On 04/08/2011 GOVI	347.99	Put		4,140.00000	4,230,000		0.00	0	0
Total GOVI Option							0.00	0	0
Total For GOVI							0.00	0	209
Total for GOVI							0.00	0	209
AL7T On 05/05/2011 Index Future			371.04200	370.89000			0.00	0	30
AL7T On 04/08/2011 Index Future			376.34500	376.18700			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			341.38900	341.42100			0.00	0	1,070
ALBI On 04/08/2011 Index Future			346.26800	346.29800			0.00	0	0
Total ALBI Future							0.00	0	1,070
Total For ALBI							0.00	0	1,070

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1	On	05/05/2011	Index Future			154.96000	154.90600			0.00	0	2
CRD1	On	04/08/2011	Index Future			157.09600	157.04000			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			150.19600	150.20200			0.00	0	61
IGOV	On	04/08/2011	Index Future			152.34200	152.34700			0.00	0	0
Total IGOV Future										0.00	0	61
Total For IGOV										0.00	0	61
ILBI	On	05/05/2011	Index Future			406.21100	406.42900			0.00	0	336
Total ILBI Future										0.00	0	336
Total For ILBI										0.00	0	336
OTH1	On	05/05/2011	Index Future			334.11100	334.25400			0.00	0	3
OTH1	On	04/08/2011	Index Future			338.88600	339.02800			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			338.51300	338.47400			0.00	0	100
TRT1	On	04/08/2011	Index Future			343.17800	343.13700			0.00	0	0
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										0.00	0	1,602
JIBAR	On	20/04/2011	Jibar Future			5.60800	5.59500			0.00	0	2,001
JIBAR	On	18/05/2011	Jibar Future			5.64400	5.62300			0.00	0	3,001
JIBAR	On	15/06/2011	Jibar Future			5.67200	5.63700			0.00	0	3,890
JIBAR	On	20/07/2011	Jibar Future			5.71800	5.72300			0.00	0	2,000
JIBAR	On	17/08/2011	Jibar Future			5.76300	5.79300			0.00	0	0
JIBAR	On	21/09/2011	Jibar Future			5.82800	5.90500			0.00	0	14,390
JIBAR	On	21/12/2011	Jibar Future			6.23900	6.29500			0.00	2,500	5,591
JIBAR	On	20/03/2012	Jibar Future			6.80800	6.81200			0.00	0	1,090

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 20/06/2012 Jibar Future			7.30700	7.30300			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.73200	7.72600			0.00	0	44,710
JIBAR On 19/12/2012 Jibar Future			8.09300	8.07700			0.00	0	513
JIBAR On 20/03/2013 Jibar Future			8.43000	8.43000			0.00	0	0
Total Jibar Future							0.00	2,500	80,076
Total For JIBAR FUTURE							0.00	2,500	80,076
Total for Jibar							0.00	2,500	80,076
Total for Derivatives :							200,723.18	2,502	182,923
R155 On 31/08/2011 Spot Bond			5.80000	5.79500			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			7.75000	7.74500			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			8.92000	8.90000			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			7.33500	7.33000			0.00	0	0
Total R201 SPOT							0.00	0	0
Total For R201							0.00	0	0
R202 On 07/12/2033 Spot Bond			2.65000	2.65000			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			8.38000	8.37000			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			8.56000	8.55500			0.00	0	0
Total R204 SPOT							0.00	0	0
Total For R204							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206 On 15/01/2014 Spot Bond			7.01000	7.00500			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			8.61000	8.60500			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			8.66000	8.66500			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			9.01000	8.99000			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	2.69000			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			8.00000	8.00000			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
Total for SPOT :							0.00	0	0
Total Futures							200,723.18	2,502	177,423
Total Options							0.00	0	5,500
Grand Total:							200,723.18	2,502	182,923