



Interest Rates Daily MTM Report

Daily summary for: 07/04/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES18 Future							0.00	0	0
Total For ES18							0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES23 Future							0.00	0	0
Total For ES23							0.00	0	0
ES26 On 02/04/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES26 Future							0.00	0	0
Total For ES26							0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES33 Future							0.00	0	0
Total For ES33							0.00	0	0
R155 On 31/08/2011 Price Contribution			100.00000	100.00000			0.00	0	0
Total R155 Future							0.00	0	0
Total For R155							0.00	0	0
R157 On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
Total R157 Future							0.00	0	0
Total For R157							0.00	0	0
R157/F On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
Total R157/R201 Future							0.00	0	0

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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R211										0.00	0	0
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/F	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/F	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
R157	On	05/05/2011	Bond Future			7.73700	7.73800		3.75	0.00	0	2,405
R157	On	04/08/2011	Bond Future			7.88600	7.88700		4.00	0.00	0	0
R157	On	03/11/2011	Bond Future			8.05300	8.05400		4.25	5,746,104.48	48	3,732
R157	On	02/02/2012	Bond Future			8.24300	8.24500		4.25	0.00	0	0
Total R157 Future										5,746,104.48	48	6,137
R157	On	05/05/2011	Bond Future	7.75	Call		536.00000	529,000	3.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		487.00000	476,000	3.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		649.00000	643,000	3.71	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		395.00000	385,000	3.71	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		436.00000	429,000	3.68	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		592.00000	581,000	3.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future	7.65	Call		348.00000	341,000	3.67	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		710.00000	699,000	3.67	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		517.00000	514,000	3.87	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,021.00000	2,014,000	3.87	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		580.00000	577,000	3.88	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,888.00000	1,881,000	3.88	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		461.00000	458,000	3.86	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,161.00000	2,154,000	3.86	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Put		2,929.00000	2,922,000	3.82	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Call		243.00000	240,000	3.82	0.00	0	1,320
R157	On	04/08/2011	Bond Future	7.60	Put		1,760.00000	1,753,000	3.90	0.00	0	0
R157	On	04/08/2011	Bond Future	7.60	Call		647.00000	644,000	3.90	0.00	0	440
R157	On	04/08/2011	Bond Future	7.80	Call		968.00000	965,000	3.95	0.00	0	0
R157	On	04/08/2011	Bond Future	7.80	Put		1,304.00000	1,297,000	3.95	0.00	0	440
R157	On	04/08/2011	Bond Future	8.20	Call		1,850.00000	1,848,000	4.06	0.00	0	0
R157	On	04/08/2011	Bond Future	8.20	Put		651.00000	645,000	4.06	0.00	0	1,320
R157	On	03/11/2011	Bond Future	8.25	Call		1,917.00000	1,916,000	4.25	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,211.00000	1,207,000	4.25	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		2,026.00000	2,024,000	4.27	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,141.00000	1,136,000	4.27	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,812.00000	1,810,000	4.24	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,286.00000	1,280,000	4.24	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,325.00000	2,326,000	4.25	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		1,470.00000	1,464,000	4.25	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		2,427.00000	2,428,000	4.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.55	Put		1,405.00000	1,400,000	4.27	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,225.00000	2,226,000	4.24	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		1,537.00000	1,531,000	4.24	0.00	0	0
Total R157 Option										0.00	0	3,520
Total For R157										5,746,104.48	48	9,657
R186	On	05/05/2011	Bond Future			8.72600	8.73700		10.25	0.00	0	29,349
R186	On	04/08/2011	Bond Future			8.81800	8.82900		11.50	0.00	0	0
R186	On	03/11/2011	Bond Future			8.91000	8.92200		11.75	0.00	0	12,982
R186	On	02/02/2012	Bond Future			9.00500	9.01700		12.50	0.00	0	2,500
Total R186 Future										0.00	0	44,831
R186	On	05/05/2011	Bond Future	8.75	Call		1,415.00000	1,446,000	10.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,294.00000	1,222,000	10.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		1,668.00000	1,704,000	10.15	0.00	0	1
R186	On	05/05/2011	Bond Future	8.80	Put		1,081.00000	1,015,000	10.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		1,187.00000	1,212,000	10.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		1,534.00000	1,456,000	10.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		7,221.00000	7,118,000	9.86	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		21.00000	20,000	9.86	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		1,002.00000	1,017,000	11.02	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		6,493.00000	6,407,000	11.02	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,119.00000	1,135,000	11.04	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		6,120.00000	6,036,000	11.04	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		896.00000	909,000	11.01	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		6,879.00000	6,791,000	11.01	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Put		5,760.00000	5,678,000	11.06	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Call		1,245.00000	1,264,000	11.06	0.00	0	600

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future	8.70	Put		3,600.00000	3,533,000	11.19	0.00	0	0
R186	On	04/08/2011	Bond Future	8.70	Call		2,409.00000	2,443,000	11.19	0.00	0	200
R186	On	04/08/2011	Bond Future	8.95	Call		3,556.00000	3,601,000	11.33	0.00	0	0
R186	On	04/08/2011	Bond Future	8.95	Put		2,455.00000	2,399,000	11.33	0.00	0	200
R186	On	04/08/2011	Bond Future	9.70	Call		8,210.00000	8,289,000	11.82	0.00	0	0
R186	On	04/08/2011	Bond Future	9.70	Put		623.00000	602,000	11.82	0.00	0	600
R186	On	03/11/2011	Bond Future	9.00	Call		4,458.00000	4,507,000	11.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		3,760.00000	3,702,000	11.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		4,699.00000	4,750,000	11.63	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		3,558.00000	3,501,000	11.63	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		4,223.00000	4,271,000	11.56	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		3,972.00000	3,912,000	11.56	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		4,999.00000	5,045,000	12.33	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		5,149.00000	5,089,000	12.33	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		5,224.00000	5,272,000	12.36	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		4,934.00000	4,876,000	12.36	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		4,779.00000	4,824,000	12.30	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		5,371.00000	5,311,000	12.30	0.00	0	0
Total R186 Option										0.00	0	7,101
Total For R186										0.00	0	51,932
R189	On	05/05/2011	Bond Future			208.72812	208.80186			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	05/05/2011	Bond Future	207.30	Call		1,502.00000	1,428,000		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		1,452.00000	1,378,000		0.00	0	0
R189	On	05/05/2011	Bond Future	207.35	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	05/05/2011	Bond Future	207.25	Call		1,552.00000	1,478,000		0.00	0	0
R189	On	05/05/2011	Bond Future	207.25	Put		0.00000	0,000		0.00	0	0
Total R189 Option										0.00	0	0
Total For R189										0.00	0	0
R197	On	05/05/2011	Bond Future			232.01866	232.00533			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	05/05/2011	Bond Future	232.00	Call		5.00000	19,000		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		0.00000	0,000		0.00	0	0
R197	On	05/05/2011	Bond Future	232.05	Put		45.00000	31,000		0.00	0	0
R197	On	05/05/2011	Bond Future	231.95	Call		55.00000	69,000		0.00	0	0
R197	On	05/05/2011	Bond Future	231.95	Put		0.00000	0,000		0.00	0	0
Total R197 Option										0.00	0	0
Total For R197										0.00	0	0
R201	On	05/05/2011	Bond Future			7.34900	7.36500		3.00	0.00	0	484
R201	On	04/08/2011	Bond Future			7.48500	7.50300		3.50	0.00	0	0
R201	On	03/11/2011	Bond Future			7.63700	7.65600		3.50	4,786,596.45	45	45
R201	On	02/02/2012	Bond Future			7.80900	7.83100		3.50	0.00	0	0
Total R201 Future										4,786,596.45	45	529
R201	On	05/05/2011	Bond Future	7.75	Call		1,266.00000	1,310,000	3.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		40.00000	32,000	3.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,412.00000	1,458,000	3.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		28.00000	22,000	3.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,124.00000	1,166,000	3.05	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		56.00000	47,000	3.05	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		491.00000	508,000	3.39	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,251.00000	1,215,000	3.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/08/2011	Bond Future	7.30	Call		549.00000	567,000	3.40	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,159.00000	1,123,000	3.40	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		438.00000	453,000	3.38	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,350.00000	1,311,000	3.38	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,684.00000	1,715,000	3.57	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		733.00000	711,000	3.57	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,775.00000	1,807,000	3.58	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		687.00000	666,000	3.58	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,595.00000	1,625,000	3.56	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		782.00000	759,000	3.56	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		1,934.00000	1,968,000	3.57	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		867.00000	844,000	3.57	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		2,018.00000	2,053,000	3.58	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		824.00000	803,000	3.58	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		1,852.00000	1,885,000	3.56	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		911.00000	888,000	3.56	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										4,786,596.45	45	529
R202	On	05/05/2011	Bond Future			0.34800	0.35800			0.00	0	10,539
Total R202 Future										0.00	0	10,539
R202	On	05/05/2011	Bond Future	2.05	Call		41,804.00000	42,097,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.10	Call		42,832.00000	43,125,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Call		40,765.00000	41,058,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R202 Option										0.00	0	0
Total For R202										0.00	0	10,539
R203	On	05/05/2011	Bond Future			8.24800	8.28500		5.75	0.00	0	517
R203	On	04/08/2011	Bond Future			8.37600	8.41500		6.25	0.00	0	0
R203	On	03/11/2011	Bond Future			8.51400	8.55500		6.50	0.00	0	1,416
R203	On	02/02/2012	Bond Future			8.66400	8.70700		6.75	0.00	0	0
Total R203 Future										0.00	0	1,933
R203	On	05/05/2011	Bond Future	8.25	Call		562.00000	638,000	5.66	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		732.00000	628,000	5.66	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		682.00000	769,000	5.68	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		609.00000	516,000	5.68	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		457.00000	522,000	5.64	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		871.00000	756,000	5.64	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		644.00000	695,000	5.98	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,607.00000	2,476,000	5.98	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		718.00000	772,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,442.00000	2,314,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		576.00000	623,000	5.96	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,779.00000	2,644,000	5.96	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,816.00000	1,903,000	6.39	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		2,063.00000	1,966,000	6.39	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		1,930.00000	2,021,000	6.41	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		1,952.00000	1,859,000	6.41	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,705.00000	1,789,000	6.37	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		2,178.00000	2,078,000	6.37	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,528.00000	2,622,000	6.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/02/2012	Bond Future	8.75	Put		2,343.00000	2,252,000	6.63	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,645.00000	2,742,000	6.65	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		2,245.00000	2,157,000	6.65	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,413.00000	2,505,000	6.61	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		2,443.00000	2,350,000	6.61	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	1,933
R204	On	05/05/2011	Bond Future			8.39300	8.41900		6.75	0.00	0	100
R204	On	04/08/2011	Bond Future			8.51300	8.54100		7.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.63700	8.66600		7.75	0.00	0	1,876
R204	On	02/02/2012	Bond Future			8.76800	8.79900		8.25	0.00	0	0
Total R204 Future										0.00	0	1,976
R204	On	05/05/2011	Bond Future	8.50	Call		994.00000	1,068,000	6.66	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		553.00000	485,000	6.66	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,163.00000	1,245,000	6.68	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		451.00000	391,000	6.68	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		839.00000	905,000	6.64	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		670.00000	594,000	6.64	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		582.00000	614,000	7.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,496.00000	3,379,000	7.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		651.00000	686,000	7.23	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		3,291.00000	3,178,000	7.23	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		518.00000	547,000	7.20	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,706.00000	3,587,000	7.20	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,521.00000	2,597,000	7.64	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		2,092.00000	2,020,000	7.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/11/2011	Bond Future	8.80	Call		2,662.00000	2,740,000	7.66	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		1,979.00000	1,909,000	7.66	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,384.00000	2,457,000	7.61	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		2,210.00000	2,135,000	7.61	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		3,409.00000	3,492,000	8.25	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		2,421.00000	2,351,000	8.25	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		3,551.00000	3,636,000	8.28	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		2,320.00000	2,251,000	8.28	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		3,270.00000	3,351,000	8.23	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		2,527.00000	2,454,000	8.23	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			7.02400	7.07200		2.25	0.00	0	0
R206	On	04/08/2011	Bond Future			7.16900	7.22300		2.50	0.00	0	0
R206	On	03/11/2011	Bond Future			7.33100	7.39100		2.50	0.00	0	0
R206	On	02/02/2012	Bond Future			7.52900	7.59700		2.50	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,049.00000	1,158,000	2.34	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		19.00000	11,000	2.34	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,163.00000	1,274,000	2.35	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		13.00000	8,000	2.35	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		938.00000	1,044,000	2.32	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		27.00000	17,000	2.32	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		347.00000	390,000	2.41	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		839.00000	764,000	2.41	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		392.00000	439,000	2.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/08/2011	Bond Future	7.05	Put		774.00000	702,000	2.43	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		307.00000	347,000	2.40	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		910.00000	831,000	2.40	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,195.00000	1,271,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		484.00000	441,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,261.00000	1,340,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		452.00000	411,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,130.00000	1,205,000	2.54	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		518.00000	473,000	2.54	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,323.00000	1,398,000	2.55	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		613.00000	568,000	2.55	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,381.00000	1,457,000	2.56	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		584.00000	539,000	2.56	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		1,266.00000	1,339,000	2.54	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		644.00000	597,000	2.54	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			8.47600	8.48700		7.50	0.00	0	1,020
R207	On	04/08/2011	Bond Future			8.58800	8.60000		8.50	0.00	0	0
R207	On	03/11/2011	Bond Future			8.69900	8.71200		8.75	0.00	0	600
R207	On	02/02/2012	Bond Future			8.81800	8.83000		9.25	0.00	0	0
Total R207 Future										0.00	0	1,620
R207	On	05/05/2011	Bond Future	8.50	Call		827.00000	847,000	7.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		752.00000	709,000	7.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		984.00000	1,008,000	7.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		622.00000	582,000	7.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/05/2011	Bond Future	8.45	Call		686.00000	702,000	7.39	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		900.00000	852,000	7.39	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		934.00000	950,000	8.19	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		2,923.00000	2,872,000	8.19	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,032.00000	1,049,000	8.21	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		2,734.00000	2,683,000	8.21	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		843.00000	857,000	8.17	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,121.00000	3,068,000	8.17	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,557.00000	2,588,000	8.63	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		2,350.00000	2,310,000	8.63	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,702.00000	2,735,000	8.65	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		2,223.00000	2,186,000	8.65	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,416.00000	2,446,000	8.60	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		2,482.00000	2,441,000	8.60	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		3,526.00000	3,557,000	9.25	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		2,630.00000	2,598,000	9.25	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		3,677.00000	3,708,000	9.28	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		2,520.00000	2,487,000	9.28	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		3,371.00000	3,401,000	9.19	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		2,738.00000	2,704,000	9.19	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	1,620
R208	On	05/05/2011	Bond Future			8.50200	8.52300		8.50	0.00	0	190
R208	On	04/08/2011	Bond Future			8.60100	8.62300		9.25	0.00	0	120
R208	On	03/11/2011	Bond Future			8.70400	8.72700		9.75	0.00	0	5,604

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future			8.81000	8.83400		10.25	0.00	0	0
Total R208 Future										0.00	0	5,914
R208	On	05/05/2011	Bond Future	8.50	Call		771.00000	819,000	8.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		911.00000	831,000	8.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		925.00000	980,000	8.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		761.00000	688,000	8.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		634.00000	675,000	8.35	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,080.00000	993,000	8.35	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		940.00000	976,000	8.86	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,194.00000	3,099,000	8.86	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,040.00000	1,079,000	8.88	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		2,988.00000	2,896,000	8.88	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		847.00000	880,000	8.84	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,409.00000	3,311,000	8.84	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,631.00000	2,695,000	9.59	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		2,498.00000	2,428,000	9.59	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,784.00000	2,851,000	9.62	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		2,362.00000	2,295,000	9.62	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,481.00000	2,543,000	9.56	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		2,638.00000	2,566,000	9.56	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		3,744.00000	3,815,000	10.08	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		2,810.00000	2,745,000	10.08	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,903.00000	3,977,000	10.11	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		2,690.00000	2,628,000	10.11	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		3,587.00000	3,657,000	10.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future	8.95	Put		2,933.00000	2,867,000	10.05	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			8.79900	8.81000		13.50	0.00	0	21,100
R209	On	04/08/2011	Bond Future			8.87000	8.88100		14.75	0.00	0	0
R209	On	03/11/2011	Bond Future			8.94100	8.95200		15.75	0.00	0	1,033
R209	On	02/02/2012	Bond Future			9.01300	9.02500		16.25	0.00	0	0
Total R209 Future										0.00	0	22,133
R209	On	05/05/2011	Bond Future	8.50	Call		289.00000	293,000	13.17	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,812.00000	2,729,000	13.17	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		374.00000	380,000	13.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,481.00000	2,399,000	13.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		219.00000	221,000	13.15	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,161.00000	3,076,000	13.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		1,282.00000	1,301,000	14.24	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,359.00000	4,292,000	14.24	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,415.00000	1,435,000	14.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,077.00000	4,011,000	14.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		1,157.00000	1,174,000	14.22	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,653.00000	4,584,000	14.22	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		8,880.00000	8,955,000	15.60	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		266.00000	255,000	15.60	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		2,742.00000	2,773,000	15.33	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		4,327.00000	4,273,000	15.33	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,916.00000	2,948,000	15.37	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		4,103.00000	4,050,000	15.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future	8.70	Call		2,577.00000	2,606,000	15.30	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		4,562.00000	4,507,000	15.30	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		4,275.00000	4,315,000	16.03	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		4,466.00000	4,414,000	16.03	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		4,466.00000	4,508,000	16.07	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		4,276.00000	4,227,000	16.07	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		4,087.00000	4,126,000	15.98	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		4,661.00000	4,609,000	15.98	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	22,133
R210	On	05/05/2011	Bond Future			125.56745	125.38934			0.00	0	278
Total R210 Future										0.00	0	278
R210	On	05/05/2011	Bond Future	126.00	Call		0.00000	0,000		0.00	0	0
R210	On	05/05/2011	Bond Future	126.00	Put		611.00000	433,000		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		661.00000	483,000		0.00	0	0
R210	On	05/05/2011	Bond Future	125.95	Call		0.00000	0,000		0.00	0	0
R210	On	05/05/2011	Bond Future	125.95	Put		561.00000	383,000		0.00	0	0
Total R210 Option										0.00	0	0
Total For R210										0.00	0	278
R211	On	05/05/2011	Bond Future			1.63200	1.63300			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	05/05/2011	Bond Future	2.14	Call		2,791.00000	2,797,000		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		3,062.00000	3,068,000		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		2,520.00000	2,525,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R211	On	05/05/2011	Bond Future	2.09	Put		0.00000	0,000		0.00	0	0	
Total R211 Option											0	0	
Total For R211											0.00	0	539
R212	On	05/05/2011	Bond Future			2.46000	2.45100			0.00	0	2,532	
Total R212 Future											0.00	0	2,532
R212	On	05/05/2011	Bond Future	2.25	Call		0.00000	0,000		0.00	0	0	
R212	On	05/05/2011	Bond Future	2.25	Put		1,936.00000	2,022,000		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		1,451.00000	1,537,000		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		2,425.00000	2,510,000		0.00	0	0	
Total R212 Option											0.00	0	0
Total For R212											0.00	0	2,532
R213	On	05/05/2011	Bond Future			8.86200	8.87200			0.00	0	0	
R213	On	04/08/2011	Bond Future			8.94000	8.95100			0.00	0	0	
R213	On	03/11/2011	Bond Future			9.02100	9.03300			0.00	0	0	
R213	On	02/02/2012	Bond Future			9.10600	9.11800			0.00	0	0	
Total R213 Future											0.00	0	0
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0	
R213	On	05/05/2011	Bond Future	8.00	Put		7,465.00000	7,384,000		0.00	0	0	
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0	
R213	On	05/05/2011	Bond Future	8.05	Put		7,010.00000	6,930,000		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		7,923.00000	7,843,000		0.00	0	0	
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0	
R213	On	04/08/2011	Bond Future	8.00	Put		8,061.00000	7,974,000		0.00	0	0	
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0	

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/08/2011	Bond Future	8.05	Put	7,608.00000	7,521,000		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	8,517.00000	8,430,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Call	0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Put	2,247.00000	2,153,000		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	1,843.00000	1,750,000		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	2,654.00000	2,560,000		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	911.00000	819,000		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	523.00000	431,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Call	0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Put	1,302.00000	1,210,000		0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									0.00	0	0
Total for Bond									10,532,700.93	93	109,582
GOVI	On	05/05/2011	GOVI			346.15500	345.82300		0.00	0	205
GOVI	On	04/08/2011	GOVI			351.11300	350.77500		0.00	0	0
Total GOVI Future									0.00	0	205
GOVI	On	05/05/2011	GOVI	349.00	Call	0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.00	Put	31,770.00000	28,450,000		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	31,870.00000	28,550,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Call	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	05/05/2011	GOVI	348.99	Put		31,670.00000	28,350,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Call		27,750.00000	31,130,000		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		27,650.00000	31,030,000		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		27,850.00000	31,230,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	205
Total for GOVI										0.00	0	205
AL7T	On	05/05/2011	Index Future			375.42800	374.99200			0.00	0	30
AL7T	On	04/08/2011	Index Future			380.80600	380.36200			0.00	0	0
Total AL7T Future										0.00	0	30
Total For AL7T										0.00	0	30
ALBI	On	05/05/2011	Index Future			345.12200	344.79300			0.00	0	1,070
ALBI	On	04/08/2011	Index Future			350.06600	349.73100			0.00	0	0
Total ALBI Future										0.00	0	1,070
Total For ALBI										0.00	0	1,070
CRD1	On	05/05/2011	Index Future			155.91800	155.81700			0.00	0	2
CRD1	On	04/08/2011	Index Future			158.07000	157.96800			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			150.21600	150.16800			0.00	0	63
IGOV	On	04/08/2011	Index Future			152.36700	152.31800			0.00	0	0
Total IGOV Future										0.00	0	63
Total For IGOV										0.00	0	63
ILBI	On	05/05/2011	Index Future			406.58500	406.35400			0.00	0	336
Total ILBI Future										0.00	0	336

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ILBI							0.00	0	336
OTH1 On 05/05/2011			Index Future	339.18400	338.87100		0.00	0	3
OTH1 On 04/08/2011			Index Future	344.04200	343.72300		0.00	0	0
Total OTH1 Future							0.00	0	3
Total For OTH1							0.00	0	3
TRT1 On 05/05/2011			Index Future	342.05700	341.69000		0.00	0	100
TRT1 On 04/08/2011			Index Future	346.77900	346.40600		0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,604
JIBAR On 20/04/2011			Jibar Future	5.59300	5.59000		0.00	0	2,001
JIBAR On 18/05/2011			Jibar Future	5.64800	5.62000		0.00	0	3,001
JIBAR On 15/06/2011			Jibar Future	5.66000	5.65000		0.00	0	3,890
JIBAR On 20/07/2011			Jibar Future	5.70900	5.71000		0.00	0	2,000
JIBAR On 17/08/2011			Jibar Future	5.79900	5.79000		0.00	0	0
JIBAR On 21/09/2011			Jibar Future	5.89300	5.92000		0.00	0	14,700
JIBAR On 21/12/2011			Jibar Future	6.36900	6.34000		0.00	0	5,591
JIBAR On 20/03/2012			Jibar Future	6.83500	6.84000		0.00	0	1,090
JIBAR On 20/06/2012			Jibar Future	7.34100	7.34000		0.00	0	2,890
JIBAR On 19/09/2012			Jibar Future	7.76400	7.74000		0.00	0	44,710
JIBAR On 19/12/2012			Jibar Future	8.12600	8.09000		0.00	0	513
JIBAR On 20/03/2013			Jibar Future	8.32000	8.34000		0.00	0	0
Total Jibar Future							0.00	0	80,386
Total For JIBAR FUTURE							0.00	0	80,386
Total for Jibar							0.00	0	80,386
Total for Derivatives :							10,532,700.93	93	191,777
CLN71 On 02/03/2028			Spot Bond	100.00000	100.00000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN71 SPOT							0.00	0	0
Total For CLN71							0.00	0	0
CLN72 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN72 SPOT							0.00	0	0
Total For CLN72							0.00	0	0
NCLN2 On 28/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN43 SPOT							0.00	0	0
Total For NCLN43							0.00	0	0
NCLN4 On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN45 SPOT							0.00	0	0
Total For NCLN45							0.00	0	0
NCLN4 On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN46 SPOT							0.00	0	0
Total For NCLN46							0.00	0	0
NCLN6 On 30/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN61 SPOT							0.00	0	0
Total For NCLN61							0.00	0	0
NCLN6 On 08/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN63 SPOT							0.00	0	0
Total For NCLN63							0.00	0	0
R155 On 31/08/2011 Spot Bond			5.75000	5.75000			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			7.70000	7.70000			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			8.70000	8.71000			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			7.31500	7.33000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R201 SPOT							0.00	0	0
Total For R201							0.00	0	0
R202 On 07/12/2033 Spot Bond			2.69000	2.70000			0.00	0	0
Total R202 SPOT							0.00	0	0
Total For R202							0.00	0	0
R203 On 15/09/2017 Spot Bond			8.21500	8.25000			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			8.36000	8.38500			0.00	0	0
Total R204 SPOT							0.00	0	0
Total For R204							0.00	0	0
R206 On 15/01/2014 Spot Bond			6.99000	7.03500			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			8.44500	8.45500			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			8.47500	8.49500			0.00	0	0
Total R208 SPOT							0.00	0	0
Total For R208							0.00	0	0
R209 On 31/03/2036 Spot Bond			8.78000	8.79000			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			2.73000	2.72000			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			8.84000	8.85000			0.00	0	0
Total R213 SPOT							0.00	0	0
Total For R213							0.00	0	0
Total for SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for SPOT :							0.00	0	0
Total Futures							10,532,700.93	93	181,156
Total Options							0.00	0	10,621
Grand Total:							10,532,700.93	93	191,777