



Interest Rates Daily MTM Report

Daily summary for: 08/04/2011

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			7.70500	7.73700		3.75	0.00	0	2,405
R157 On 04/08/2011 Bond Future			7.85100	7.88600		4.00	0.00	0	0
R157 On 03/11/2011 Bond Future			8.01500	8.05300		4.25	0.00	0	3,732
R157 On 02/02/2012 Bond Future			8.20300	8.24300		4.25	0.00	0	0
Total R157 Future							0.00	0	6,137
R157 On 05/05/2011 Bond Future	7.75	Call		529.00000	591,000	3.70	0.00	0	0
R157 On 05/05/2011 Bond Future	7.75	Put		476.00000	406,000	3.70	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Call		643.00000	713,000	3.71	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Put		385.00000	324,000	3.71	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Call		429.00000	482,000	3.68	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Put		581.00000	503,000	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		341.00000	386,000	3.67	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		699.00000	612,000	3.67	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		514.00000	552,000	3.87	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,014.00000	1,917,000	3.87	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		577.00000	617,000	3.88	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,881.00000	1,786,000	3.88	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		458.00000	492,000	3.86	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,154.00000	2,053,000	3.86	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Put		2,922.00000	2,808,000	3.82	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Call		240.00000	261,000	3.82	0.00	0	1,320
R157	On	04/08/2011	Bond Future	7.60	Put		1,753.00000	1,662,000	3.90	0.00	0	0
R157	On	04/08/2011	Bond Future	7.60	Call		644.00000	688,000	3.90	0.00	0	440
R157	On	04/08/2011	Bond Future	7.80	Call		965.00000	1,023,000	3.95	0.00	0	0
R157	On	04/08/2011	Bond Future	7.80	Put		1,297.00000	1,220,000	3.95	0.00	0	440
R157	On	04/08/2011	Bond Future	8.20	Call		1,848.00000	1,935,000	4.06	0.00	0	0
R157	On	04/08/2011	Bond Future	8.20	Put		645.00000	597,000	4.06	0.00	0	1,320
R157	On	03/11/2011	Bond Future	8.25	Call		1,916.00000	1,993,000	4.25	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,207.00000	1,146,000	4.25	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		2,024.00000	2,104,000	4.27	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,136.00000	1,078,000	4.27	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,810.00000	1,885,000	4.24	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,280.00000	1,218,000	4.24	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,326.00000	2,402,000	4.25	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		1,464.00000	1,405,000	4.25	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		2,428.00000	2,506,000	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		1,400.00000	1,343,000	4.27	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,226.00000	2,300,000	4.24	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		1,531.00000	1,470,000	4.24	0.00	0	0
Total R157 Option										0.00	0	3,520
Total For R157										0.00	0	9,657
R186	On	05/05/2011	Bond Future			8.63400	8.72600		10.25	0.00	0	29,349
R186	On	04/08/2011	Bond Future			8.72200	8.81800		11.50	0.00	0	0
R186	On	03/11/2011	Bond Future			8.81200	8.91000		11.75	63,811,004.10	541	13,291
R186	On	02/02/2012	Bond Future			8.90300	9.00500		12.50	0.00	0	2,500
Total R186 Future										63,811,004.10	541	45,140
R186	On	05/05/2011	Bond Future	8.75	Call		1,446.00000	1,928,000	10.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,222.00000	838,000	10.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		1,704.00000	2,233,000	10.15	0.00	0	1
R186	On	05/05/2011	Bond Future	8.80	Put		1,015.00000	678,000	10.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		1,212.00000	1,645,000	10.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		1,456.00000	1,023,000	10.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		7,118.00000	6,269,000	9.86	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		20.00000	37,000	9.86	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		1,017.00000	1,240,000	11.02	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		6,407.00000	5,744,000	11.02	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,135.00000	1,377,000	11.04	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		6,036.00000	5,392,000	11.04	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		909.00000	1,114,000	11.01	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		6,791.00000	6,110,000	11.01	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Put		5,678.00000	5,054,000	11.06	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Call		1,264.00000	1,525,000	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		3,533.00000	3,057,000	11.19	0.00	0	0
R186	On	04/08/2011	Bond Future	8.70	Call		2,443.00000	2,853,000	11.19	0.00	0	200
R186	On	04/08/2011	Bond Future	8.95	Call		3,601.00000	4,121,000	11.33	0.00	0	0
R186	On	04/08/2011	Bond Future	8.95	Put		2,399.00000	2,034,000	11.33	0.00	0	200
R186	On	04/08/2011	Bond Future	9.70	Call		8,289.00000	9,050,000	11.82	0.00	0	0
R186	On	04/08/2011	Bond Future	9.70	Put		602.00000	477,000	11.82	0.00	0	600
R186	On	03/11/2011	Bond Future	9.00	Call		4,507.00000	4,999,000	11.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		3,702.00000	3,307,000	11.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		4,750.00000	5,257,000	11.63	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		3,501.00000	3,121,000	11.63	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		4,271.00000	4,747,000	11.56	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		3,912.00000	3,501,000	11.56	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		5,045.00000	5,521,000	12.33	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		5,089.00000	4,660,000	12.33	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		5,272.00000	5,760,000	12.36	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		4,876.00000	4,459,000	12.36	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		4,824.00000	5,287,000	12.30	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		5,311.00000	4,869,000	12.30	0.00	0	0
Total R186 Option										0.00	0	7,101
Total For R186										63,811,004.10	541	52,241
R189	On	05/05/2011	Bond Future			208.73261	208.72812			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	05/05/2011	Bond Future	207.30	Call		1,428.00000	1,433,000		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		1,378.00000	1,383,000		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		1,478.00000	1,483,000		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			231.81184	232.01866			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	05/05/2011	Bond Future	232.00	Call		19.00000	0,000		0.00	0	0
R197	On	05/05/2011	Bond Future	232.00	Put		0.00000	188,000		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		31.00000	238,000		0.00	0	0
R197	On	05/05/2011	Bond Future	231.95	Call		69.00000	0,000		0.00	0	0
R197	On	05/05/2011	Bond Future	231.95	Put		0.00000	138,000		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			7.32200	7.34900		3.00	0.00	0	484
R201	On	04/08/2011	Bond Future			7.45600	7.48500		3.50	0.00	0	0
R201	On	03/11/2011	Bond Future			7.60400	7.63700		3.50	0.00	0	45
R201	On	02/02/2012	Bond Future			7.77400	7.80900		3.50	0.00	0	0
Total R201 Future										0.00	0	529
R201	On	05/05/2011	Bond Future	7.75	Call		1,310.00000	1,389,000	3.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		32.00000	25,000	3.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,458.00000	1,539,000	3.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		22.00000	17,000	3.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,166.00000	1,242,000	3.05	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		47.00000	36,000	3.05	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		508.00000	537,000	3.39	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,215.00000	1,157,000	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		567.00000	599,000	3.40	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,123.00000	1,068,000	3.40	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		453.00000	480,000	3.38	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,311.00000	1,251,000	3.38	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,715.00000	1,772,000	3.57	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		711.00000	677,000	3.57	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,807.00000	1,865,000	3.58	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		666.00000	632,000	3.58	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,625.00000	1,680,000	3.56	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		759.00000	722,000	3.56	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		1,968.00000	2,024,000	3.57	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		844.00000	810,000	3.57	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		2,053.00000	2,110,000	3.58	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		803.00000	770,000	3.58	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		1,885.00000	1,939,000	3.56	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		888.00000	852,000	3.56	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	529
R202	On	05/05/2011	Bond Future			0.34800	0.34800			0.00	0	10,539
Total R202 Future										0.00	0	10,539
R202	On	05/05/2011	Bond Future	2.05	Call		42,097.00000	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		43,125.00000	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		41,058.00000	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			8.21200	8.24800		5.75	0.00	0	517
R203	On	04/08/2011	Bond Future			8.33700	8.37600		6.25	0.00	0	0
R203	On	03/11/2011	Bond Future			8.47300	8.51400		6.50	21,742,030.73	217	1,633
R203	On	02/02/2012	Bond Future			8.62100	8.66400		6.75	0.00	0	0
Total R203 Future										21,742,030.73	217	2,150
R203	On	05/05/2011	Bond Future	8.25	Call		638.00000	719,000	5.66	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		628.00000	534,000	5.66	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		769.00000	861,000	5.68	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		516.00000	433,000	5.68	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		522.00000	592,000	5.64	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		756.00000	651,000	5.64	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		695.00000	748,000	5.98	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,476.00000	2,346,000	5.98	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		772.00000	830,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,314.00000	2,189,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		623.00000	672,000	5.96	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,644.00000	2,510,000	5.96	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,903.00000	1,993,000	6.39	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		1,966.00000	1,871,000	6.39	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		2,021.00000	2,114,000	6.41	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		1,859.00000	1,767,000	6.41	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,789.00000	1,875,000	6.37	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		2,078.00000	1,979,000	6.37	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,622.00000	2,719,000	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		2,252.00000	2,163,000	6.63	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,742.00000	2,842,000	6.65	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		2,157.00000	2,071,000	6.65	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,505.00000	2,599,000	6.61	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		2,350.00000	2,258,000	6.61	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										21,742,030.73	217	2,150
R204	On	05/05/2011	Bond Future			8.35100	8.39300		6.75	0.00	0	100
R204	On	04/08/2011	Bond Future			8.46900	8.51300		7.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.59100	8.63700		7.75	15,791,468.00	158	2,034
R204	On	02/02/2012	Bond Future			8.72000	8.76800		8.25	0.00	0	0
Total R204 Future										15,791,468.00	158	2,134
R204	On	05/05/2011	Bond Future	8.50	Call		1,068.00000	1,205,000	6.66	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		485.00000	392,000	6.66	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,245.00000	1,395,000	6.68	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		391.00000	311,000	6.68	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		905.00000	1,029,000	6.64	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		594.00000	488,000	6.64	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		614.00000	670,000	7.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,379.00000	3,202,000	7.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		686.00000	748,000	7.23	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		3,178.00000	3,006,000	7.23	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		547.00000	598,000	7.20	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,587.00000	3,405,000	7.20	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,597.00000	2,723,000	7.64	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		2,020.00000	1,910,000	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		2,740.00000	2,871,000	7.66	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		1,909.00000	1,804,000	7.66	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,457.00000	2,580,000	7.61	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		2,135.00000	2,022,000	7.61	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		3,492.00000	3,626,000	8.25	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		2,351.00000	2,247,000	8.25	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		3,636.00000	3,774,000	8.28	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		2,251.00000	2,151,000	8.28	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		3,351.00000	3,482,000	8.23	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		2,454.00000	2,347,000	8.23	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										15,791,468.00	158	2,134
R206	On	05/05/2011	Bond Future			6.99700	7.02400		2.25	0.00	0	0
R206	On	04/08/2011	Bond Future			7.13900	7.16900		2.50	0.00	0	0
R206	On	03/11/2011	Bond Future			7.29600	7.33100		2.50	0.00	0	0
R206	On	02/02/2012	Bond Future			7.49000	7.52900		2.50	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,158.00000	1,220,000	2.34	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		11.00000	8,000	2.34	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,274.00000	1,337,000	2.35	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		8.00000	5,000	2.35	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,044.00000	1,105,000	2.32	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		17.00000	13,000	2.32	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		390.00000	415,000	2.41	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		764.00000	722,000	2.41	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		439.00000	466,000	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		702.00000	663,000	2.43	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		347.00000	369,000	2.40	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		831.00000	787,000	2.40	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,271.00000	1,317,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		441.00000	417,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,340.00000	1,386,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		411.00000	388,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,205.00000	1,249,000	2.54	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		473.00000	448,000	2.54	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,398.00000	1,441,000	2.55	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		568.00000	542,000	2.55	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,457.00000	1,502,000	2.56	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		539.00000	515,000	2.56	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		1,339.00000	1,382,000	2.54	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		597.00000	571,000	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			8.43900	8.47600		7.50	0.00	0	1,020
R207	On	04/08/2011	Bond Future			8.55000	8.58800		8.50	0.00	0	0
R207	On	03/11/2011	Bond Future			8.65900	8.69900		8.75	0.00	0	600
R207	On	02/02/2012	Bond Future			8.77600	8.81800		9.25	0.00	0	0
Total R207 Future										0.00	0	1,620
R207	On	05/05/2011	Bond Future	8.50	Call		847.00000	951,000	7.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		709.00000	599,000	7.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		1,008.00000	1,125,000	7.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		582.00000	485,000	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		702.00000	794,000	7.39	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		852.00000	730,000	7.39	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		950.00000	1,017,000	8.19	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		2,872.00000	2,725,000	8.19	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,049.00000	1,122,000	8.21	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		2,683.00000	2,543,000	8.21	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		857.00000	920,000	8.17	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,068.00000	2,917,000	8.17	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,588.00000	2,700,000	8.63	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		2,310.00000	2,203,000	8.63	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,735.00000	2,851,000	8.65	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		2,186.00000	2,083,000	8.65	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,446.00000	2,554,000	8.60	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		2,441.00000	2,330,000	8.60	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		3,557.00000	3,680,000	9.25	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		2,598.00000	2,498,000	9.25	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		3,708.00000	3,834,000	9.28	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		2,487.00000	2,390,000	9.28	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		3,401.00000	3,520,000	9.19	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		2,704.00000	2,600,000	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			8.45500	8.50200		8.50	0.00	0	190
R208	On	04/08/2011	Bond Future			8.55300	8.60100		9.25	0.00	0	120
R208	On	03/11/2011	Bond Future			8.65300	8.70400		9.75	26,148,540.40	295	5,899

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future			8.75800	8.81000		10.25	0.00	0	0
Total R208 Future										26,148,540.40	295	6,209
R208	On	05/05/2011	Bond Future	8.50	Call		819.00000	957,000	8.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		831.00000	682,000	8.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		980.00000	1,135,000	8.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		688.00000	556,000	8.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		675.00000	795,000	8.35	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		993.00000	826,000	8.35	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		976.00000	1,067,000	8.86	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,099.00000	2,904,000	8.86	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,079.00000	1,178,000	8.88	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		2,896.00000	2,708,000	8.88	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		880.00000	964,000	8.84	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,311.00000	3,108,000	8.84	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,695.00000	2,849,000	9.59	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		2,428.00000	2,285,000	9.59	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,851.00000	3,011,000	9.62	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		2,295.00000	2,158,000	9.62	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,543.00000	2,692,000	9.56	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		2,566.00000	2,418,000	9.56	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		3,815.00000	3,981,000	10.08	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		2,745.00000	2,615,000	10.08	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,977.00000	4,146,000	10.11	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		2,628.00000	2,501,000	10.11	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		3,657.00000	3,818,000	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		2,867.00000	2,732,000	10.05	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										26,148,540.40	295	6,209
R209	On	05/05/2011	Bond Future			8.68300	8.79900		13.50	0.00	0	21,100
R209	On	04/08/2011	Bond Future			8.75000	8.87000		14.75	0.00	0	0
R209	On	03/11/2011	Bond Future			8.81800	8.94100		15.75	6,381,893.50	85	1,118
R209	On	02/02/2012	Bond Future			8.88600	9.01300		16.25	0.00	0	0
Total R209 Future										6,381,893.50	85	22,218
R209	On	05/05/2011	Bond Future	8.50	Call		293.00000	505,000	13.17	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,729.00000	2,011,000	13.17	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		380.00000	636,000	13.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,399.00000	1,725,000	13.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		221.00000	394,000	13.15	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,076.00000	2,319,000	13.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		1,301.00000	1,633,000	14.24	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,292.00000	3,675,000	14.24	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,435.00000	1,791,000	14.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,011.00000	3,417,000	14.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		1,174.00000	1,484,000	14.22	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,584.00000	3,945,000	14.22	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		8,955.00000	9,834,000	15.60	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		255.00000	184,000	15.60	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		2,773.00000	3,222,000	15.33	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		4,273.00000	3,762,000	15.33	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,948.00000	3,415,000	15.37	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		4,050.00000	3,557,000	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		2,606.00000	3,038,000	15.30	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		4,507.00000	3,978,000	15.30	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		4,315.00000	4,839,000	16.03	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		4,414.00000	3,960,000	16.03	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		4,508.00000	5,046,000	16.07	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		4,227.00000	3,786,000	16.07	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		4,126.00000	4,637,000	15.98	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		4,609.00000	4,141,000	15.98	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										6,381,893.50	85	22,218
R210	On	05/05/2011	Bond Future			125.57492	125.56745			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		433.00000	425,000		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		483.00000	475,000		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		383.00000	375,000		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	1.63200			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	05/05/2011	Bond Future	2.14	Call		2,797.00000	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		3,068.00000	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		2,525.00000	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										0.00	0	0
Total For R211										0.00	0	539
R212	On	05/05/2011	Bond Future			2.42900	2.46000			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		2,022.00000	1,727,000		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		1,537.00000	1,241,000		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		2,510.00000	2,215,000		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			8.76000	8.86200			0.00	0	0
R213	On	04/08/2011	Bond Future			8.83500	8.94000			0.00	0	0
R213	On	03/11/2011	Bond Future			8.91400	9.02100			0.00	0	0
R213	On	02/02/2012	Bond Future			8.99500	9.10600			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		7,384.00000	6,559,000		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		6,930.00000	6,104,000		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		7,843.00000	7,017,000		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		7,974.00000	7,137,000		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	7,521.00000	6,684,000		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	8,430.00000	7,593,000		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	2,153.00000	1,313,000		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	1,750.00000	910,000		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	2,560.00000	1,720,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Call	0.00000	39,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Put	819.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Call	0.00000	427,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Put	431.00000	0,000		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	1,210.00000	352,000		0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									0.00	0	0
Total for Bond									133,874,936.73	1,296	110,646
GOVI	On	05/05/2011	GOVI			347.34600	346.15500		0.00	0	205
GOVI	On	04/08/2011	GOVI			352.32200	351.11300		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	28,450.00000	16,540,000		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	28,550.00000	16,640,000		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		28,350.00000	16,440,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Call		31,130.00000	43,220,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Call		31,030.00000	43,120,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Call		31,230.00000	43,320,000		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			376.42100	375.42800			0.00	0	30
AL7T	On	04/08/2011	Index Future			381.81400	380.80600			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			346.44700	345.12200			0.00	0	1,070
ALBI	On	04/08/2011	Index Future			351.41000	350.06600			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			156.24200	155.91800			0.00	0	2
CRD1	On	04/08/2011	Index Future			158.39900	158.07000			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			150.18600	150.21600			0.00	0	63
IGOV	On	04/08/2011	Index Future			152.33800	152.36700			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			406.66300	406.58500			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			341.22500	339.18400			0.00	0	3
OTH1 On 04/08/2011 Index Future			346.11400	344.04200			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			349.10200	342.05700			0.00	0	100
TRT1 On 04/08/2011 Index Future			353.92200	346.77900			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			5.59000	5.59300			0.00	0	2,001
JIBAR On 18/05/2011 Jibar Future			5.62000	5.64800			0.00	0	3,001
JIBAR On 15/06/2011 Jibar Future			5.65000	5.66000			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.70000	5.70900			0.00	0	2,000
JIBAR On 17/08/2011 Jibar Future			5.79000	5.79900			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			5.90000	5.89300			0.00	0	14,700
JIBAR On 21/12/2011 Jibar Future			6.33000	6.36900			0.00	0	5,591
JIBAR On 20/03/2012 Jibar Future			6.81000	6.83500			0.00	0	1,090
JIBAR On 20/06/2012 Jibar Future			7.30000	7.34100			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.69000	7.76400			0.00	0	44,710
JIBAR On 19/12/2012 Jibar Future			8.04000	8.12600			0.00	0	513
JIBAR On 20/03/2013 Jibar Future			8.30000	8.32000			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 :							133,874,936.73	1,296	192,841
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			5.72000	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			7.67000	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			8.61000	8.70000			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			7.29000	7.31500			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	2.69000			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			8.18000	8.21500			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			8.32000	8.36000			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			6.96500	6.99000			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			8.41000	8.44500			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			8.43000	8.47500			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			8.66500	8.78000			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			2.70000	2.73000			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			8.74000	8.84000			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							133,874,936.73	1,296	182,220
Total Options							0.00	0	10,621
Grand Total:							133,874,936.73	1,296	192,841