



# Interest Rates Daily MTM Report

Daily summary for: 31/03/2011

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
<b>Total ES18 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES23 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ES26 On 02/04/2026 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES26 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES33 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R155 On 31/08/2011 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R155 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R155</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157 On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157/F On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R157/R201 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213/F	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R214/F	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R157	On	05/05/2011	Bond Future			7.86900	7.89100		3.75	0.00	0	2,405
R157	On	04/08/2011	Bond Future			8.02900	8.05300		4.00	0.00	0	0
R157	On	03/11/2011	Bond Future			8.20900	8.23500		4.25	0.00	0	3,694
R157	On	02/02/2012	Bond Future			8.41200	8.44000		4.25	0.00	0	0
<b>Total R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>6,099</b>
R157	On	05/05/2011	Bond Future	7.75	Call		432.00000	350,000	3.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,008.00000	837,000	3.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		514.00000	431,000	3.71	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		886.00000	713,000	3.71	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		360.00000	280,000	3.68	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,141.00000	972,000	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		297.00000	220,000	3.67	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,284.00000	1,117,000	3.67	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		490.00000	393,000	3.87	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,631.00000	2,443,000	3.87	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		544.00000	444,000	3.88	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,490.00000	2,298,000	3.88	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		441.00000	348,000	3.86	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,778.00000	2,594,000	3.86	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		1,770.00000	1,631,000	4.25	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,716.00000	1,484,000	4.25	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		1,866.00000	1,730,000	4.27	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,633.00000	1,404,000	4.27	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,677.00000	1,537,000	4.24	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,803.00000	1,569,000	4.24	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,206.00000	2,031,000	4.25	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		2,006.00000	1,737,000	4.25	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		2,298.00000	2,126,000	4.27	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		1,931.00000	1,665,000	4.27	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,116.00000	1,939,000	4.24	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		2,083.00000	1,812,000	4.24	0.00	0	0
<b>Total R157 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157</b>										<b>0.00</b>	<b>0</b>	<b>6,099</b>
R186	On	05/05/2011	Bond Future			9.00600	9.03700		10.25	0.00	0	28,849
R186	On	04/08/2011	Bond Future			9.10800	9.14000		11.50	0.00	0	0
R186	On	03/11/2011	Bond Future			9.21000	9.24400		11.75	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			9.31500	9.35000		12.50	0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>41,831</b>
R186	On	05/05/2011	Bond Future	8.75	Call		768.00000	585,000	10.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		3,401.00000	2,937,000	10.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		906.00000	717,000	10.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		3,073.00000	2,604,000	10.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		646.00000	471,000	10.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		3,746.00000	3,291,000	10.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		9,975.00000	9,679,000	9.86	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		21.00000	5,000	9.86	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		742.00000	562,000	11.02	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		9,030.00000	8,567,000	11.02	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		825.00000	636,000	11.04	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		8,624.00000	8,152,000	11.04	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		665.00000	497,000	11.01	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		9,446.00000	8,994,000	11.01	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		3,485.00000	3,254,000	11.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		5,627.00000	5,101,000	11.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		3,678.00000	3,452,000	11.63	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		5,376.00000	4,855,000	11.63	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		3,297.00000	3,064,000	11.56	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		5,885.00000	5,357,000	11.56	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		3,802.00000	3,817,000	12.33	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		6,829.00000	6,547,000	12.33	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		3,987.00000	4,006,000	12.36	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		6,574.00000	6,296,000	12.36	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		3,622.00000	3,632,000	12.30	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		7,092.00000	6,804,000	12.30	0.00	0	0
<b>Total R186 Option</b>										<b>0.00</b>	<b>0</b>	<b>5,500</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>47,331</b>
R189	On	05/05/2011	Bond Future			208.69648	208.63270			0.00	0	0
<b>Total R189 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R189	On	05/05/2011	Bond Future	207.30	Call		1,333.00000	1,396,000		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		1,283.00000	1,346,000		0.00	0	0
R189	On	05/05/2011	Bond Future	207.35	Put		0.00000	0,000		0.00	0	0
R189	On	05/05/2011	Bond Future	207.25	Call		1,383.00000	1,446,000		0.00	0	0
R189	On	05/05/2011	Bond Future	207.25	Put		0.00000	0,000		0.00	0	0
<b>Total R189 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197	On	05/05/2011	Bond Future			231.04393	231.03023			0.00	0	0
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197	On	05/05/2011	Bond Future	232.00	Call		0.00000	0,000		0.00	0	0
R197	On	05/05/2011	Bond Future	232.00	Put		970.00000	956,000		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		1,020.00000	1,006,000		0.00	0	0
R197	On	05/05/2011	Bond Future	231.95	Call		0.00000	0,000		0.00	0	0
R197	On	05/05/2011	Bond Future	231.95	Put		920.00000	906,000		0.00	0	0
<b>Total R197 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R201	On	05/05/2011	Bond Future			7.45500	7.47200		3.00	0.00	0	484
R201	On	04/08/2011	Bond Future			7.60200	7.62000		3.50	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			7.76500	7.78500		3.50	0.00	0	0
R201	On	02/02/2012	Bond Future			7.94800	7.97000		3.50	0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>484</b>
R201	On	05/05/2011	Bond Future	7.75	Call		1,096.00000	1,035,000	3.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		212.00000	97,000	3.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,217.00000	1,169,000	3.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		175.00000	73,000	3.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		981.00000	907,000	3.05	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		256.00000	127,000	3.05	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		504.00000	411,000	3.39	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,614.00000	1,467,000	3.39	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		557.00000	461,000	3.40	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,516.00000	1,366,000	3.40	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		456.00000	365,000	3.38	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,717.00000	1,572,000	3.38	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,562.00000	1,513,000	3.57	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		969.00000	865,000	3.57	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,645.00000	1,599,000	3.58	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		915.00000	813,000	3.58	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,480.00000	1,430,000	3.56	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		1,025.00000	919,000	3.56	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		1,915.00000	1,763,000	3.57	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		1,203.00000	995,000	3.57	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		1,992.00000	1,843,000	3.58	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		1,154.00000	949,000	3.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future	8.20	Call		1,839.00000	1,685,000	3.56	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		1,254.00000	1,044,000	3.56	0.00	0	0
<b>Total R201 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>										<b>0.00</b>	<b>0</b>	<b>484</b>
R202	On	05/05/2011	Bond Future			0.31400	0.31400			0.00	0	10,539
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>10,539</b>
R202	On	05/05/2011	Bond Future	2.05	Call		43,098.00000	43,098,000		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		44,126.00000	44,126,000		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		42,060.00000	42,060,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0
<b>Total R202 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	<b>10,539</b>
R203	On	05/05/2011	Bond Future			8.49600	8.51300		5.75	0.00	0	517
R203	On	04/08/2011	Bond Future			8.63800	8.65600		6.25	0.00	0	0
R203	On	03/11/2011	Bond Future			8.79000	8.80900		6.50	0.00	0	1,416
R203	On	02/02/2012	Bond Future			8.95600	8.97500		6.75	0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,933</b>
R203	On	05/05/2011	Bond Future	8.25	Call		379.00000	263,000	5.66	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,649.00000	1,452,000	5.66	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		453.00000	331,000	5.68	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,480.00000	1,277,000	5.68	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		314.00000	207,000	5.64	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,828.00000	1,639,000	5.64	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		543.00000	412,000	5.98	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,625.00000	3,411,000	5.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/08/2011	Bond Future	8.05	Call		602.00000	464,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,445.00000	3,224,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		487.00000	365,000	5.96	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,809.00000	3,604,000	5.96	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,568.00000	1,374,000	6.39	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		2,948.00000	2,670,000	6.39	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		1,663.00000	1,469,000	6.41	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		2,818.00000	2,540,000	6.41	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,475.00000	1,282,000	6.37	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		3,081.00000	2,804,000	6.37	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,184.00000	2,030,000	6.63	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		3,145.00000	2,910,000	6.63	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,285.00000	2,133,000	6.65	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		3,031.00000	2,799,000	6.65	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,085.00000	1,930,000	6.61	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		3,261.00000	3,025,000	6.61	0.00	0	0
<b>Total R203 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>										<b>0.00</b>	<b>0</b>	<b>1,933</b>
R204	On	05/05/2011	Bond Future			8.64000	8.67700		6.75	0.00	0	100
R204	On	04/08/2011	Bond Future			8.77200	8.81100		7.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.90900	8.95000		7.75	0.00	0	1,876
R204	On	02/02/2012	Bond Future			9.05400	9.09600		8.25	0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,976</b>
R204	On	05/05/2011	Bond Future	8.50	Call		584.00000	499,000	6.66	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,539.00000	1,255,000	6.66	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		685.00000	603,000	6.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2011	Bond Future	8.55	Put		1,369.00000	1,088,000	6.68	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		493.00000	407,000	6.64	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,720.00000	1,435,000	6.64	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		476.00000	361,000	7.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,804.00000	4,486,000	7.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		529.00000	409,000	7.23	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,583.00000	4,260,000	7.23	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		427.00000	318,000	7.20	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		5,030.00000	4,718,000	7.20	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,077.00000	1,938,000	7.64	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		3,088.00000	2,743,000	7.64	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,194.00000	2,057,000	7.66	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		2,951.00000	2,608,000	7.66	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		1,964.00000	1,823,000	7.61	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		3,230.00000	2,883,000	7.61	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		2,759.00000	2,768,000	8.25	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		3,226.00000	3,031,000	8.25	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		2,881.00000	2,894,000	8.28	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		3,105.00000	2,913,000	8.28	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		2,641.00000	2,646,000	8.23	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		3,353.00000	3,154,000	8.23	0.00	0	0
<b>Total R204 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>1,976</b>
R206	On	05/05/2011	Bond Future			7.14700	7.15300		2.25	0.00	0	0
R206	On	04/08/2011	Bond Future			7.30800	7.31500		2.50	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			7.48700	7.49500		2.50	0.00	0	0
R206	On	02/02/2012	Bond Future			7.70500	7.71400		2.50	0.00	0	0
<b>Total R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R206	On	05/05/2011	Bond Future	7.50	Call		947.00000	896,000	2.34	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		113.00000	47,000	2.34	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,045.00000	1,003,000	2.35	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		91.00000	35,000	2.35	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		852.00000	792,000	2.32	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		137.00000	63,000	2.32	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		401.00000	295,000	2.41	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,096.00000	974,000	2.41	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		444.00000	336,000	2.43	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,028.00000	905,000	2.43	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		362.00000	261,000	2.40	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,168.00000	1,051,000	2.40	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,155.00000	1,086,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		651.00000	566,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,216.00000	1,149,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		613.00000	530,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,095.00000	1,025,000	2.54	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		689.00000	604,000	2.54	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,295.00000	1,215,000	2.55	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		792.00000	696,000	2.55	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,349.00000	1,271,000	2.56	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		758.00000	665,000	2.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/02/2012	Bond Future	7.95	Call		1,242.00000	1,161,000	2.54	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		827.00000	730,000	2.54	0.00	0	0
<b>Total R206 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207	On	05/05/2011	Bond Future			8.71700	8.73400		7.50	0.00	0	1,020
R207	On	04/08/2011	Bond Future			8.84000	8.85800		8.50	0.00	0	0
R207	On	03/11/2011	Bond Future			8.96200	8.98100		8.75	0.00	0	600
R207	On	02/02/2012	Bond Future			9.09200	9.11100		9.25	0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,620</b>
R207	On	05/05/2011	Bond Future	8.50	Call		540.00000	379,000	7.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,875.00000	1,618,000	7.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		636.00000	468,000	7.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,684.00000	1,420,000	7.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		456.00000	303,000	7.39	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,080.00000	1,831,000	7.39	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		804.00000	592,000	8.19	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		4,226.00000	3,915,000	8.19	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		881.00000	661,000	8.21	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		4,015.00000	3,696,000	8.21	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		732.00000	529,000	8.17	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		4,442.00000	4,140,000	8.17	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,116.00000	1,938,000	8.63	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		3,362.00000	3,082,000	8.63	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,236.00000	2,060,000	8.65	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		3,210.00000	2,933,000	8.65	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,000.00000	1,821,000	8.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.70	Put		3,518.00000	3,238,000	8.60	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		2,870.00000	2,831,000	9.25	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		3,449.00000	3,311,000	9.25	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		2,998.00000	2,962,000	9.28	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		3,315.00000	3,181,000	9.28	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		2,745.00000	2,694,000	9.19	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		3,586.00000	3,436,000	9.19	0.00	0	0
<b>Total R207 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>1,620</b>
R208	On	05/05/2011	Bond Future			8.75700	8.78300		8.50	0.00	0	190
R208	On	04/08/2011	Bond Future			8.86700	8.89400		9.25	0.00	0	120
R208	On	03/11/2011	Bond Future			8.98000	9.00800		9.75	0.00	0	5,604
R208	On	02/02/2012	Bond Future			9.09600	9.12600		10.25	0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>5,914</b>
R208	On	05/05/2011	Bond Future	8.50	Call		494.00000	341,000	8.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,199.00000	1,891,000	8.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		584.00000	424,000	8.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,985.00000	1,670,000	8.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		414.00000	270,000	8.35	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,425.00000	2,126,000	8.35	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		770.00000	587,000	8.86	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		4,617.00000	4,277,000	8.86	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		847.00000	657,000	8.88	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		4,387.00000	4,040,000	8.88	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		699.00000	522,000	8.84	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		4,853.00000	4,519,000	8.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.75	Call		2,183.00000	1,972,000	9.59	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		3,662.00000	3,292,000	9.59	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,308.00000	2,100,000	9.62	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		3,498.00000	3,131,000	9.62	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,062.00000	1,848,000	9.56	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		3,831.00000	3,458,000	9.56	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		3,094.00000	3,000,000	10.08	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		3,794.00000	3,534,000	10.08	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,230.00000	3,140,000	10.11	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		3,652.00000	3,395,000	10.11	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		2,960.00000	2,864,000	10.05	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		3,940.00000	3,678,000	10.05	0.00	0	0
<b>Total R208 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>5,914</b>
R209	On	05/05/2011	Bond Future			9.06200	9.11800		13.50	0.00	0	21,100
R209	On	04/08/2011	Bond Future			9.14000	9.19800		14.75	0.00	0	0
R209	On	03/11/2011	Bond Future			9.21900	9.27900		15.75	0.00	0	1,033
R209	On	02/02/2012	Bond Future			9.29900	9.36000		16.25	0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>22,133</b>
R209	On	05/05/2011	Bond Future	8.50	Call		168.00000	99,000	13.17	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		5,068.00000	4,576,000	13.17	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		212.00000	133,000	13.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		4,695.00000	4,194,000	13.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		133.00000	73,000	13.15	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		5,452.00000	4,969,000	13.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		941.00000	785,000	14.24	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future	8.50	Put		6,430.00000	5,843,000	14.24	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,038.00000	877,000	14.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		6,112.00000	5,519,000	14.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		853.00000	701,000	14.22	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		6,761.00000	6,178,000	14.22	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		7,009.00000	7,150,000	15.60	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		807.00000	516,000	15.60	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		2,082.00000	1,971,000	15.33	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		6,120.00000	5,569,000	15.33	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,217.00000	2,110,000	15.37	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		5,858.00000	5,311,000	15.37	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		1,954.00000	1,841,000	15.30	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		6,393.00000	5,840,000	15.30	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		3,278.00000	3,329,000	16.03	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		5,947.00000	5,557,000	16.03	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		3,435.00000	3,492,000	16.07	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		5,724.00000	5,340,000	16.07	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,125.00000	3,170,000	15.98	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		6,178.00000	5,782,000	15.98	0.00	0	0
<b>Total R209 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>22,133</b>
R210	On	05/05/2011	Bond Future			125.68599	125.67851			0.00	0	278
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>278</b>
R210	On	05/05/2011	Bond Future	126.00	Call		0.00000	0,000		0.00	0	0
R210	On	05/05/2011	Bond Future	126.00	Put		321.00000	314,000		0.00	0	0
R210	On	05/05/2011	Bond Future	126.05	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
R210	On	05/05/2011	Bond Future	126.05	Put		371.00000	364,000		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		271.00000	264,000		0.00	0	0
<b>Total R210 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	<b>278</b>
R211	On	05/05/2011	Bond Future			1.66900	1.67000			0.00	0	539
<b>Total R211 Future</b>										<b>0.00</b>	<b>0</b>	<b>539</b>
R211	On	05/05/2011	Bond Future	2.14	Call		2,585.00000	2,590,000		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		2,855.00000	2,861,000		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		2,313.00000	2,319,000		0.00	0	0
R211	On	05/05/2011	Bond Future	2.09	Put		0.00000	0,000		0.00	0	0
<b>Total R211 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>										<b>0.00</b>	<b>0</b>	<b>539</b>
R212	On	05/05/2011	Bond Future			2.40900	2.41000			0.00	0	2,532
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,532</b>
R212	On	05/05/2011	Bond Future	2.25	Call		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.25	Put		1,545.00000	1,535,000		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		1,059.00000	1,050,000		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		2,033.00000	2,023,000		0.00	0	0
<b>Total R212 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>2,532</b>
R213	On	05/05/2011	Bond Future			9.14000	9.17600			0.00	0	0
R213	On	04/08/2011	Bond Future			9.22700	9.26500			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/11/2011	Bond Future			9.31700	9.35600			0.00	0	0
R213	On	02/02/2012	Bond Future			9.41100	9.45100			0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.00	Put		9,849.00000	9,572,000		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		9,394.00000	9,117,000		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		10,307.00000	10,030,000		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		10,485.00000	10,197,000		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		10,032.00000	9,745,000		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		10,941.00000	10,653,000		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		4,702.00000	4,411,000		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		4,298.00000	4,008,000		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		5,108.00000	4,818,000		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		3,401.00000	3,108,000		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		3,013.00000	2,720,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	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		3,791.00000	3,499,000		0.00	0	0
<b>Total R213 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Bond</b>										<b>0.00</b>	<b>0</b>	<b>101,378</b>
GOVI	On	05/05/2011	GOVI			341.55200	341.01000			0.00	0	209
GOVI	On	04/08/2011	GOVI			346.43600	345.88600			0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>209</b>
GOVI	On	05/05/2011	GOVI	349.00	Call		0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.00	Put		79,900.00000	74,480,000		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		80,000.00000	74,580,000		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		79,800.00000	74,380,000		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		21,140.00000	15,640,000		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		21,240.00000	15,740,000		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		21,040.00000	15,540,000		0.00	0	0
<b>Total GOVI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>										<b>0.00</b>	<b>0</b>	<b>209</b>
<b>Total for GOVI</b>										<b>0.00</b>	<b>0</b>	<b>209</b>
AL7T	On	05/05/2011	Index Future			369.76900	369.18300			0.00	0	30
AL7T	On	04/08/2011	Index Future			375.05700	374.46200			0.00	0	0
<b>Total AL7T Future</b>										<b>0.00</b>	<b>0</b>	<b>30</b>
<b>Total For AL7T</b>										<b>0.00</b>	<b>0</b>	<b>30</b>
ALBI	On	05/05/2011	Index Future			340.26600	339.68400			0.00	0	1,070

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	04/08/2011			345.13200	344.54100			0.00	0	0
<b>Total ALBI Future</b>									<b>0.00</b>	<b>0</b>	<b>1,070</b>
<b>Total For ALBI</b>									<b>0.00</b>	<b>0</b>	<b>1,070</b>
CRD1	On	05/05/2011			154.61200	154.44400			0.00	0	2
CRD1	On	04/08/2011			156.74400	156.57400			0.00	0	0
<b>Total CRD1 Future</b>									<b>0.00</b>	<b>0</b>	<b>2</b>
<b>Total For CRD1</b>									<b>0.00</b>	<b>0</b>	<b>2</b>
IGOV	On	05/05/2011			150.14600	150.14300			0.00	0	61
IGOV	On	04/08/2011			152.29300	152.29000			0.00	0	0
<b>Total IGOV Future</b>									<b>0.00</b>	<b>0</b>	<b>61</b>
<b>Total For IGOV</b>									<b>0.00</b>	<b>0</b>	<b>61</b>
ILBI	On	05/05/2011			406.34000	406.29300			0.00	0	336
<b>Total ILBI Future</b>									<b>0.00</b>	<b>0</b>	<b>336</b>
<b>Total For ILBI</b>									<b>0.00</b>	<b>0</b>	<b>336</b>
OTH1	On	05/05/2011			332.96900	332.16500			0.00	0	3
OTH1	On	04/08/2011			337.73100	336.91400			0.00	0	0
<b>Total OTH1 Future</b>									<b>0.00</b>	<b>0</b>	<b>3</b>
<b>Total For OTH1</b>									<b>0.00</b>	<b>0</b>	<b>3</b>
TRT1	On	05/05/2011			337.44000	337.04500			0.00	0	100
TRT1	On	04/08/2011			342.09300	341.69300			0.00	0	0
<b>Total TRT1 Future</b>									<b>0.00</b>	<b>0</b>	<b>100</b>
<b>Total For TRT1</b>									<b>0.00</b>	<b>0</b>	<b>100</b>
<b>Total for Index</b>									<b>0.00</b>	<b>0</b>	<b>1,602</b>
JIBAR	On	20/04/2011			5.60000	5.60000			0.00	0	2,001
JIBAR	On	18/05/2011			5.63000	5.64000			0.00	0	3,001
JIBAR	On	15/06/2011			5.66000	5.67000			0.00	0	3,890
JIBAR	On	20/07/2011			5.77000	5.78000			0.00	0	2,000
JIBAR	On	17/08/2011			5.84000	5.87000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 21/09/2011 Jibar Future			5.97000	5.99000			0.00	0	14,489
JIBAR On 21/12/2011 Jibar Future			6.39000	6.40000			0.00	0	5,591
JIBAR On 20/03/2012 Jibar Future			6.94000	6.96000			0.00	0	1,090
JIBAR On 20/06/2012 Jibar Future			7.45000	7.48000			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.86000	7.89000			0.00	0	44,710
JIBAR On 19/12/2012 Jibar Future			8.20000	8.23000			0.00	0	513
JIBAR On 20/03/2013 Jibar Future			8.44000	8.47000			0.00	0	0
<b>Total Jibar Future</b>							<b>0.00</b>	<b>0</b>	<b>80,175</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>0</b>	<b>80,175</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>0</b>	<b>80,175</b>
<b>Total for Derivatives :</b>							<b>0.00</b>	<b>0</b>	<b>183,364</b>
R155 On 31/08/2011 Spot Bond			5.87000	5.89000			0.00	0	0
<b>Total R155 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R155</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157 On 15/09/2015 Spot Bond			7.82000	7.84000			0.00	0	0
<b>Total R157 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Spot Bond			8.97000	9.00000			0.00	0	0
<b>Total R186 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R201 On 21/12/2014 Spot Bond			7.41000	7.42500			0.00	0	0
<b>Total R201 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R202 On 07/12/2033 Spot Bond			2.65000	2.65000			0.00	0	0
<b>Total R202 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R203 On 15/09/2017 Spot Bond			8.45000	8.46500			0.00	0	0
<b>Total R203 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204 On 21/12/2018 Spot Bond			8.59500	8.63000			0.00	0	0
<b>Total R204 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R206 On 15/01/2014 Spot Bond			7.10000	7.10500			0.00	0	0
<b>Total R206 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R206</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R207 On 15/01/2020 Spot Bond			8.67500	8.69000			0.00	0	0
<b>Total R207 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R208 On 31/03/2021 Spot Bond			8.72000	8.74500			0.00	0	0
<b>Total R208 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Spot Bond			9.03500	9.09000			0.00	0	0
<b>Total R209 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Spot Bond			2.67500	2.67500			0.00	0	0
<b>Total R212 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R213 On 28/02/2031 Spot Bond			8.00000	8.00000			0.00	0	0
<b>Total R213 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT :</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>							<b>0.00</b>	<b>0</b>	<b>177,864</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>5,500</b>
<b>Grand Total:</b>							<b>0.00</b>	<b>0</b>	<b>183,364</b>