



Interest Rates Daily MTM Report

Daily summary for: 04/04/2011

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			7.73800	7.80600		3.75	0.00	0	2,405
R157 On 04/08/2011 Bond Future			7.88700	7.96100		4.00	0.00	0	0
R157 On 03/11/2011 Bond Future			8.05500	8.13500		4.25	0.00	0	3,694
R157 On 02/02/2012 Bond Future			8.24500	8.33200		4.25	0.00	0	0
Total R157 Future							0.00	0	6,099
R157 On 05/05/2011 Bond Future	7.75	Call		445.00000	553,000	3.70	0.00	0	0
R157 On 05/05/2011 Bond Future	7.75	Put		674.00000	504,000	3.70	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Call		541.00000	666,000	3.71	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Put		566.00000	412,000	3.71	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Call		361.00000	453,000	3.68	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Put		795.00000	609,000	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		288.00000	365,000	3.67	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		928.00000	727,000	3.67	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		456.00000	525,000	3.87	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,245.00000	2,029,000	3.87	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		512.00000	588,000	3.88	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,105.00000	1,896,000	3.88	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		405.00000	468,000	3.86	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,390.00000	2,168,000	3.86	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		1,770.00000	1,922,000	4.25	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,357.00000	1,220,000	4.25	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		1,874.00000	2,031,000	4.27	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,282.00000	1,150,000	4.27	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,671.00000	1,817,000	4.24	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,437.00000	1,294,000	4.24	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,174.00000	2,331,000	4.25	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		1,612.00000	1,476,000	4.25	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		2,272.00000	2,433,000	4.27	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		1,543.00000	1,411,000	4.27	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,078.00000	2,231,000	4.24	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		1,683.00000	1,543,000	4.24	0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										0.00	0	6,099
R186	On	05/05/2011	Bond Future			8.82700	8.90900		10.25	0.00	0	28,849
R186	On	04/08/2011	Bond Future			8.92200	9.00700		11.50	0.00	0	0
R186	On	03/11/2011	Bond Future			9.01800	9.10600		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			9.11700	9.20700		12.50	0.00	0	0
Total R186 Future										0.00	0	41,831
R186	On	05/05/2011	Bond Future	8.75	Call		837.00000	1,066,000	10.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,307.00000	1,781,000	10.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		1,009.00000	1,274,000	10.15	0.00	0	1
R186	On	05/05/2011	Bond Future	8.80	Put		2,013.00000	1,524,000	10.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		687.00000	882,000	10.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,624.00000	2,065,000	10.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		8,801.00000	8,050,000	9.86	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		10.00000	13,000	9.86	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		705.00000	830,000	11.02	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		7,809.00000	7,168,000	11.02	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		793.00000	931,000	11.04	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		7,408.00000	6,780,000	11.04	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		626.00000	739,000	11.01	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		8,222.00000	7,569,000	11.01	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Put		0.00000	6,404,000	11.06	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Call		0.00000	1,041,000	11.06	624,600.00	600	600
R186	On	04/08/2011	Bond Future	8.70	Put		0.00000	4,109,000	11.19	0.00	0	0
R186	On	04/08/2011	Bond Future	8.70	Call		0.00000	2,071,000	11.19	414,200.00	200	200
R186	On	04/08/2011	Bond Future	8.95	Call		0.00000	3,115,000	11.33	0.00	0	0
R186	On	04/08/2011	Bond Future	8.95	Put		0.00000	2,862,000	11.33	572,400.00	200	200
R186	On	04/08/2011	Bond Future	9.70	Call		0.00000	7,517,000	11.82	0.00	0	0
R186	On	04/08/2011	Bond Future	9.70	Put		0.00000	778,000	11.82	466,800.00	600	600
R186	On	03/11/2011	Bond Future	9.00	Call		3,667.00000	4,024,000	11.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	9.00	Put		4,605.00000	4,184,000	11.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		3,880.00000	4,251,000	11.63	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		4,374.00000	3,967,000	11.63	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		3,461.00000	3,805,000	11.56	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		4,845.00000	4,412,000	11.56	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		4,226.00000	4,574,000	12.33	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		6,031.00000	5,599,000	12.33	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		4,428.00000	4,787,000	12.36	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		5,793.00000	5,373,000	12.36	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		4,029.00000	4,366,000	12.30	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		6,276.00000	5,834,000	12.30	0.00	0	0
Total R186 Option										2,078,000.00	1,600	7,101
Total For R186										2,078,000.00	1,600	48,932
R189	On	05/05/2011	Bond Future			208.78504	208.74040			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	05/05/2011	Bond Future	207.30	Call		1,440.00000	1,485,000		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		1,390.00000	1,435,000		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		1,490.00000	1,535,000		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			231.95268	231.49749			0.00	0	0
Total R197 Future										0.00	0	0
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		503.00000	47,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	05/05/2011	Bond Future	232.05	Call		0.00000	0,000		0.00	0	0
R197	On	05/05/2011	Bond Future	232.05	Put		553.00000	97,000		0.00	0	0
R197	On	05/05/2011	Bond Future	231.95	Call		0.00000	3,000		0.00	0	0
R197	On	05/05/2011	Bond Future	231.95	Put		453.00000	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			7.35500	7.40200		3.00	0.00	0	484
R201	On	04/08/2011	Bond Future			7.49200	7.54400		3.50	0.00	0	0
R201	On	03/11/2011	Bond Future			7.64400	7.70200		3.50	0.00	0	0
R201	On	02/02/2012	Bond Future			7.81700	7.87900		3.50	0.00	0	0
Total R201 Future										0.00	0	484
R201	On	05/05/2011	Bond Future	7.75	Call		1,175.00000	1,300,000	3.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		67.00000	42,000	3.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,315.00000	1,446,000	3.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		49.00000	30,000	3.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,040.00000	1,159,000	3.05	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		91.00000	59,000	3.05	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		464.00000	510,000	3.39	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,347.00000	1,238,000	3.39	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		519.00000	568,000	3.40	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,251.00000	1,145,000	3.40	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		414.00000	455,000	3.38	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,448.00000	1,334,000	3.38	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,617.00000	1,710,000	3.57	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		794.00000	726,000	3.57	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,705.00000	1,802,000	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	03/11/2011	Bond Future	8.05	Put		745.00000	681,000	3.58	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,530.00000	1,620,000	3.56	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		845.00000	773,000	3.56	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		1,868.00000	1,961,000	3.57	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		924.00000	858,000	3.57	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		1,950.00000	2,046,000	3.58	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		879.00000	816,000	3.58	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		1,787.00000	1,878,000	3.56	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		969.00000	901,000	3.56	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	484
R202	On	05/05/2011	Bond Future			0.35900	0.35900			0.00	0	10,539
Total R202 Future										0.00	0	10,539
R202	On	05/05/2011	Bond Future	2.05	Call		41,774.00000	41,774,000		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		42,802.00000	42,802,000		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		40,736.00000	40,736,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	10,539
R203	On	05/05/2011	Bond Future			8.31500	8.40800		5.75	0.00	0	517
R203	On	04/08/2011	Bond Future			8.44700	8.54500		6.25	0.00	0	0
R203	On	03/11/2011	Bond Future			8.58900	8.69200		6.50	0.00	0	1,416
R203	On	02/02/2012	Bond Future			8.74300	8.85200		6.75	0.00	0	0
Total R203 Future										0.00	0	1,933
R203	On	05/05/2011	Bond Future	8.25	Call		378.00000	519,000	5.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.25	Put		1,143.00000	835,000	5.66	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		466.00000	631,000	5.68	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		988.00000	704,000	5.68	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		303.00000	421,000	5.64	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,312.00000	981,000	5.64	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		505.00000	611,000	5.98	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,074.00000	2,724,000	5.98	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		566.00000	681,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,896.00000	2,555,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		450.00000	546,000	5.96	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,258.00000	2,899,000	5.96	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,554.00000	1,751,000	6.39	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		2,415.00000	2,151,000	6.39	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		1,657.00000	1,863,000	6.41	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		2,293.00000	2,038,000	6.41	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,454.00000	1,643,000	6.37	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		2,540.00000	2,269,000	6.37	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,234.00000	2,455,000	6.63	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		2,671.00000	2,425,000	6.63	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,343.00000	2,571,000	6.65	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		2,566.00000	2,326,000	6.65	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,128.00000	2,343,000	6.61	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		2,780.00000	2,528,000	6.61	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	1,933

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			8.45500	8.55200		6.75	0.00	0	100
R204	On	04/08/2011	Bond Future			8.57800	8.68000		7.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.70500	8.81300		7.75	0.00	0	1,876
R204	On	02/02/2012	Bond Future			8.84000	8.95200		8.25	0.00	0	0
Total R204 Future										0.00	0	1,976
R204	On	05/05/2011	Bond Future	8.50	Call		679.00000	906,000	6.66	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		961.00000	661,000	6.66	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		808.00000	1,063,000	6.68	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		819.00000	547,000	6.68	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		564.00000	763,000	6.64	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,118.00000	790,000	6.64	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		445.00000	545,000	7.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,090.00000	3,654,000	7.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		501.00000	611,000	7.23	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		3,872.00000	3,446,000	7.23	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		393.00000	485,000	7.20	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		4,313.00000	3,869,000	7.20	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,162.00000	2,425,000	7.64	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		2,482.00000	2,196,000	7.64	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,290.00000	2,563,000	7.66	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		2,356.00000	2,080,000	7.66	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,039.00000	2,292,000	7.61	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		2,614.00000	2,318,000	7.61	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		3,019.00000	3,304,000	8.25	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		2,784.00000	2,519,000	8.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	9.05	Call		3,152.00000	3,444,000	8.28	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		2,674.00000	2,415,000	8.28	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		2,890.00000	3,168,000	8.23	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		2,900.00000	2,627,000	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			7.06100	7.09900		2.25	0.00	0	0
R206	On	04/08/2011	Bond Future			7.21100	7.25400		2.50	0.00	0	0
R206	On	03/11/2011	Bond Future			7.37800	7.42600		2.50	0.00	0	0
R206	On	02/02/2012	Bond Future			7.58200	7.63600		2.50	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		997.00000	1,077,000	2.34	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		32.00000	20,000	2.34	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,107.00000	1,190,000	2.35	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		23.00000	14,000	2.35	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		890.00000	966,000	2.32	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		45.00000	29,000	2.32	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		333.00000	361,000	2.41	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		894.00000	827,000	2.41	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		377.00000	407,000	2.43	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		827.00000	762,000	2.43	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		295.00000	320,000	2.40	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		967.00000	897,000	2.40	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,159.00000	1,215,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		518.00000	478,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,224.00000	1,282,000	2.55	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	7.80	Put		484.00000	447,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,096.00000	1,150,000	2.54	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		553.00000	512,000	2.54	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,287.00000	1,342,000	2.55	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		646.00000	606,000	2.55	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,344.00000	1,400,000	2.56	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		616.00000	576,000	2.56	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		1,231.00000	1,285,000	2.54	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		678.00000	637,000	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			8.54700	8.64000		7.50	0.00	0	1,020
R207	On	04/08/2011	Bond Future			8.66300	8.76000		8.50	0.00	0	0
R207	On	03/11/2011	Bond Future			8.77700	8.87800		8.75	0.00	0	600
R207	On	02/02/2012	Bond Future			8.89900	9.00400		9.25	0.00	0	0
Total R207 Future										0.00	0	1,620
R207	On	05/05/2011	Bond Future	8.50	Call		509.00000	686,000	7.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,311.00000	956,000	7.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		619.00000	824,000	7.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,134.00000	807,000	7.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		413.00000	564,000	7.39	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,504.00000	1,123,000	7.39	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		698.00000	834,000	8.19	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		3,579.00000	3,176,000	8.19	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		776.00000	924,000	8.21	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,369.00000	2,978,000	8.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/08/2011	Bond Future	8.20	Call		625.00000	751,000	8.17	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,794.00000	3,381,000	8.17	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,138.00000	2,386,000	8.63	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		2,831.00000	2,533,000	8.63	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,267.00000	2,525,000	8.65	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		2,689.00000	2,400,000	8.65	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,012.00000	2,251,000	8.60	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		2,978.00000	2,670,000	8.60	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		3,057.00000	3,334,000	9.25	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		3,078.00000	2,803,000	9.25	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		3,195.00000	3,480,000	9.28	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		2,955.00000	2,688,000	9.28	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		2,914.00000	3,184,000	9.19	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		3,197.00000	2,916,000	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			8.60300	8.69500		8.50	0.00	0	190
R208	On	04/08/2011	Bond Future			8.70600	8.80200		9.25	0.00	0	120
R208	On	03/11/2011	Bond Future			8.81300	8.91300		9.75	0.00	0	5,604
R208	On	02/02/2012	Bond Future			8.92300	9.02700		10.25	0.00	0	0
Total R208 Future										0.00	0	5,914
R208	On	05/05/2011	Bond Future	8.50	Call		433.00000	588,000	8.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,612.00000	1,213,000	8.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		533.00000	715,000	8.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,408.00000	1,036,000	8.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		347.00000	477,000	8.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2011	Bond Future	8.45	Put		1,832.00000	1,408,000	8.35	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		671.00000	804,000	8.86	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,981.00000	3,550,000	8.86	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		748.00000	893,000	8.88	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		3,752.00000	3,332,000	8.88	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		599.00000	721,000	8.84	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		4,217.00000	3,775,000	8.84	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,136.00000	2,390,000	9.59	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		3,074.00000	2,754,000	9.59	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,271.00000	2,535,000	9.62	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		2,920.00000	2,610,000	9.62	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,006.00000	2,250,000	9.56	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		3,234.00000	2,904,000	9.56	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		3,187.00000	3,477,000	10.08	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		3,338.00000	3,045,000	10.08	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,332.00000	3,630,000	10.11	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		3,204.00000	2,920,000	10.11	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		3,045.00000	3,327,000	10.05	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		3,476.00000	3,175,000	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			8.88400	8.97000		13.50	0.00	0	21,100
R209	On	04/08/2011	Bond Future			8.95700	9.04600		14.75	0.00	0	0
R209	On	03/11/2011	Bond Future			9.03000	9.12200		15.75	0.00	0	1,033
R209	On	02/02/2012	Bond Future			9.10400	9.19900		16.25	0.00	0	0
Total R209 Future										0.00	0	22,133

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/05/2011	Bond Future	8.50	Call		157.00000	214,000	13.17	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		3,930.00000	3,319,000	13.17	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		206.00000	280,000	13.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		3,563.00000	2,969,000	13.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		117.00000	161,000	13.15	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		4,310.00000	3,686,000	13.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		951.00000	1,116,000	14.24	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		5,300.00000	4,783,000	14.24	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,056.00000	1,235,000	14.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,989.00000	4,487,000	14.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		853.00000	1,004,000	14.22	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		5,621.00000	5,090,000	14.22	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		7,761.00000	8,353,000	15.60	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		418.00000	329,000	15.60	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		2,236.00000	2,497,000	15.33	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		5,113.00000	4,679,000	15.33	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,387.00000	2,660,000	15.37	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		4,867.00000	4,445,000	15.37	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		2,094.00000	2,342,000	15.30	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		5,372.00000	4,925,000	15.30	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		3,660.00000	3,984,000	16.03	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		5,155.00000	4,772,000	16.03	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		3,833.00000	4,167,000	16.07	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		4,948.00000	4,574,000	16.07	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,491.00000	3,805,000	15.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future	8.95	Put		5,370.00000	4,976,000	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			125.35969	125.35168			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		648.00000	640,000		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		698.00000	690,000		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		598.00000	590,000		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			1.63700	1.66800			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	05/05/2011	Bond Future	2.14	Call		2,596.00000	2,769,000		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		2,867.00000	3,040,000		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		2,324.00000	2,497,000		0.00	0	0
R211	On	05/05/2011	Bond Future	2.09	Put		0.00000	0,000		0.00	0	0
Total R211 Option										0.00	0	0
Total For R211										0.00	0	539
R212	On	05/05/2011	Bond Future			2.43300	2.43400			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		1,774.00000	1,765,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,289.00000	1,279,000		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		2,262.00000	2,253,000		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			8.96100	9.03800			0.00	0	0
R213	On	04/08/2011	Bond Future			9.04300	9.12200			0.00	0	0
R213	On	03/11/2011	Bond Future			9.12700	9.20900			0.00	0	0
R213	On	02/02/2012	Bond Future			9.21500	9.29900			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		8,780.00000	8,174,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.05	Put		8,325.00000	7,719,000		0.00	0	0
R213	On	05/05/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	7.95	Put		9,238.00000	8,632,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.00	Put		9,394.00000	8,782,000		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		8,942.00000	8,330,000		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		9,850.00000	9,238,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Put		3,599.00000	2,973,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	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	03/11/2011	Bond Future	8.80	Put	3,195.00000	2,569,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Call	0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Put	4,005.00000	3,380,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Call	0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Put	2,279.00000	1,648,000		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	1,891.00000	1,261,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Call	0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Put	2,670.00000	2,039,000		0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									0.00	0	0
Total for Bond									2,078,000.00	1,600	102,979
GOVI	On	05/05/2011	GOVI			344.89500	343.11100		0.00	0	205
GOVI	On	04/08/2011	GOVI			349.83200	348.01900		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	58,890.00000	41,050,000		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	58,990.00000	41,150,000		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	58,790.00000	40,950,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Call	190.00000	18,320,000		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	90.00000	18,220,000		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	290.00000	18,420,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 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			373.77200	371.47700			0.00	0	30
AL7T On 04/08/2011 Index Future			379.12200	376.79000			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			343.75500	341.90500			0.00	0	1,070
ALBI On 04/08/2011 Index Future			348.67600	346.79500			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			155.57500	155.05100			0.00	0	2
CRD1 On 04/08/2011 Index Future			157.72100	157.19000			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			150.21300	149.99900			0.00	0	61
IGOV On 04/08/2011 Index Future			152.36400	152.14500			0.00	0	0
Total IGOV Future							0.00	0	61
Total For IGOV							0.00	0	61
ILBI On 05/05/2011 Index Future			406.31300	405.91300			0.00	0	336
Total ILBI Future							0.00	0	336
Total For ILBI							0.00	0	336
OTH1 On 05/05/2011 Index Future			337.24000	335.03100			0.00	0	3
OTH1 On 04/08/2011 Index Future			342.06700	339.82300			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			340.71200	338.93300			0.00	0	100
TRT1 On 04/08/2011 Index Future			345.41200	343.60700			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,602
JIBAR On 20/04/2011 Jibar Future			5.59400	5.60000			0.00	0	2,001
JIBAR On 18/05/2011 Jibar Future			5.62600	5.63000			0.00	0	3,001
JIBAR On 15/06/2011 Jibar Future			5.65700	5.66000			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.73300	5.77000			0.00	0	2,000
JIBAR On 17/08/2011 Jibar Future			5.82000	5.84000			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			5.93500	5.97000			0.00	500	14,700
JIBAR On 21/12/2011 Jibar Future			6.37600	6.39000			0.00	0	5,591
JIBAR On 20/03/2012 Jibar Future			6.90900	6.94000			0.00	0	1,090
JIBAR On 20/06/2012 Jibar Future			7.41500	7.45000			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.81100	7.86000			0.00	0	44,710
JIBAR On 19/12/2012 Jibar Future			8.15800	8.20000			0.00	0	513
JIBAR On 20/03/2013 Jibar Future			8.49000	8.44000			0.00	0	0
Total Jibar Future							0.00	500	80,386
Total For JIBAR FUTURE							0.00	500	80,386
Total for Jibar							0.00	500	80,386
Total for Derivatives :							2,078,000.00	2,100	185,172
R155 On 31/08/2011 Spot Bond			5.75000	5.81000			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			7.69500	7.76000			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			8.79500	8.87500			0.00	0	0
Total R186 SPOT							0.00	0	0
Total For R186							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201 On 21/12/2014 Spot Bond			7.31500	7.36000			0.00	0	0
Total R201 SPOT							0.00	0	0
Total For R201							0.00	0	0
R202 On 07/12/2033 Spot Bond			2.70000	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			8.27500	8.36500			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			8.41500	8.51000			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			7.02000	7.05500			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			8.51000	8.60000			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			8.57000	8.66000			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			8.86000	8.94500			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	2.70000			0.00	0	0
Total R212 SPOT							0.00	0	0
Total For R212							0.00	0	0
R213 On 28/02/2031 Spot Bond			8.00000	8.00000			0.00	0	0
Total R213 SPOT							0.00	0	0
Total For R213							0.00	0	0
Total for SPOT							0.00	0	0

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							0.00	500	178,071
Total Options							2,078,000.00	1,600	7,101
Grand Total:							2,078,000.00	2,100	185,172