



Interest Rates Daily MTM Report

Daily summary for: 11/04/2011

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			7.77500	7.70500		3.75	0.00	0	2,405
R157	On	04/08/2011	Bond Future			7.92600	7.85100		4.00	0.00	0	0
R157	On	03/11/2011	Bond Future			8.09600	8.01500		4.25	0.00	0	3,732
R157	On	02/02/2012	Bond Future			8.29200	8.20300		4.25	0.00	0	0
Total R157 Future										0.00	0	6,137
R157	On	05/05/2011	Bond Future	7.75	Call		591.00000	415,000	3.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		406.00000	517,000	3.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		713.00000	518,000	3.71	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		324.00000	416,000	3.71	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		482.00000	326,000	3.68	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		503.00000	634,000	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		386.00000	250,000	3.67	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		612.00000	763,000	3.67	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		552.00000	454,000	3.87	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		1,917.00000	2,108,000	3.87	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		617.00000	512,000	3.88	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,786.00000	1,970,000	3.88	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		492.00000	402,000	3.86	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,053.00000	2,252,000	3.86	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Put		2,808.00000	3,041,000	3.82	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Call		261.00000	205,000	3.82	0.00	0	1,320
R157	On	04/08/2011	Bond Future	7.60	Put		1,662.00000	1,838,000	3.90	0.00	0	0
R157	On	04/08/2011	Bond Future	7.60	Call		688.00000	575,000	3.90	0.00	0	440
R157	On	04/08/2011	Bond Future	7.80	Call		1,023.00000	878,000	3.95	0.00	0	0
R157	On	04/08/2011	Bond Future	7.80	Put		1,220.00000	1,364,000	3.95	0.00	0	440
R157	On	04/08/2011	Bond Future	8.20	Call		1,935.00000	1,729,000	4.06	0.00	0	0
R157	On	04/08/2011	Bond Future	8.20	Put		597.00000	680,000	4.06	0.00	0	1,320
R157	On	03/11/2011	Bond Future	8.25	Call		1,993.00000	1,812,000	4.25	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,146.00000	1,258,000	4.25	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		2,104.00000	1,918,000	4.27	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,078.00000	1,185,000	4.27	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,885.00000	1,710,000	4.24	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,218.00000	1,336,000	4.24	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,402.00000	2,219,000	4.25	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		1,405.00000	1,522,000	4.25	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		2,506.00000	2,319,000	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		1,343.00000	1,456,000	4.27	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,300.00000	2,121,000	4.24	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		1,470.00000	1,591,000	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			8.70400	8.63400		10.25	0.00	0	29,349
R186	On	04/08/2011	Bond Future			8.79400	8.72200		11.50	0.00	0	0
R186	On	03/11/2011	Bond Future			8.88600	8.81200		11.75	0.00	0	13,291
R186	On	02/02/2012	Bond Future			8.98000	8.90300		12.50	0.00	0	2,500
Total R186 Future										0.00	0	45,140
R186	On	05/05/2011	Bond Future	8.75	Call		1,928.00000	1,460,000	10.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		838.00000	1,030,000	10.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		2,233.00000	1,733,000	10.15	0.00	0	1
R186	On	05/05/2011	Bond Future	8.80	Put		678.00000	838,000	10.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		1,645.00000	1,214,000	10.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		1,023.00000	1,252,000	10.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		6,269.00000	6,905,000	9.86	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		37.00000	14,000	9.86	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		1,240.00000	1,032,000	11.02	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		5,744.00000	6,201,000	11.02	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,377.00000	1,154,000	11.04	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		5,392.00000	5,834,000	11.04	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		1,114.00000	922,000	11.01	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		6,110.00000	6,583,000	11.01	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Put		5,054.00000	5,479,000	11.06	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Call		1,525.00000	1,285,000	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		3,057.00000	3,364,000	11.19	0.00	0	0
R186	On	04/08/2011	Bond Future	8.70	Call		2,853.00000	2,494,000	11.19	0.00	0	200
R186	On	04/08/2011	Bond Future	8.95	Call		4,121.00000	3,680,000	11.33	0.00	0	0
R186	On	04/08/2011	Bond Future	8.95	Put		2,034.00000	2,258,000	11.33	0.00	0	200
R186	On	04/08/2011	Bond Future	9.70	Call		9,050.00000	8,449,000	11.82	0.00	0	0
R186	On	04/08/2011	Bond Future	9.70	Put		477.00000	541,000	11.82	0.00	0	600
R186	On	03/11/2011	Bond Future	9.00	Call		4,999.00000	4,588,000	11.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		3,307.00000	3,566,000	11.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		5,257.00000	4,834,000	11.63	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		3,121.00000	3,369,000	11.63	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		4,747.00000	4,348,000	11.56	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		3,501.00000	3,773,000	11.56	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		5,521.00000	5,127,000	12.33	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		4,660.00000	4,950,000	12.33	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		5,760.00000	5,357,000	12.36	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		4,459.00000	4,740,000	12.36	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		5,287.00000	4,903,000	12.30	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		4,869.00000	5,169,000	12.30	0.00	0	0
Total R186 Option										0.00	0	7,101
Total For R186										0.00	0	52,241
R189	On	05/05/2011	Bond Future			208.73774	208.73261			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	05/05/2011	Bond Future	207.30	Call		1,433.00000	1,438,000		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		1,383.00000	1,388,000		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		1,483.00000	1,488,000		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			231.82581	231.81184			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		188.00000	174,000		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		238.00000	224,000		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		138.00000	124,000		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			7.39200	7.32200		3.00	0.00	0	484
R201	On	04/08/2011	Bond Future			7.53200	7.45600		3.50	0.00	0	0
R201	On	03/11/2011	Bond Future			7.68700	7.60400		3.50	0.00	0	45
R201	On	02/02/2012	Bond Future			7.86600	7.77400		3.50	0.00	0	0
Total R201 Future										0.00	0	529
R201	On	05/05/2011	Bond Future	7.75	Call		1,389.00000	1,174,000	3.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		25.00000	34,000	3.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,539.00000	1,320,000	3.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		17.00000	22,000	3.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,242.00000	1,031,000	3.05	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		36.00000	49,000	3.05	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		537.00000	445,000	3.39	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,157.00000	1,292,000	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		599.00000	500,000	3.40	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,068.00000	1,196,000	3.40	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		480.00000	395,000	3.38	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,251.00000	1,393,000	3.38	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,772.00000	1,616,000	3.57	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		677.00000	751,000	3.57	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,865.00000	1,706,000	3.58	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		632.00000	704,000	3.58	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,680.00000	1,529,000	3.56	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		722.00000	802,000	3.56	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		2,024.00000	1,868,000	3.57	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		810.00000	890,000	3.57	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		2,110.00000	1,950,000	3.58	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		770.00000	846,000	3.58	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		1,939.00000	1,786,000	3.56	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		852.00000	935,000	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			8.28100	8.21200		5.75	0.00	0	517
R203	On	04/08/2011	Bond Future			8.41100	8.33700		6.25	0.00	0	0
R203	On	03/11/2011	Bond Future			8.55000	8.47300		6.50	0.00	0	1,633
R203	On	02/02/2012	Bond Future			8.70300	8.62100		6.75	0.00	0	0
Total R203 Future										0.00	0	2,150
R203	On	05/05/2011	Bond Future	8.25	Call		719.00000	513,000	5.66	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		534.00000	664,000	5.66	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		861.00000	634,000	5.68	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		433.00000	542,000	5.68	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		592.00000	408,000	5.64	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		651.00000	803,000	5.64	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		748.00000	624,000	5.98	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,346.00000	2,569,000	5.98	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		830.00000	697,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,189.00000	2,403,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		672.00000	557,000	5.96	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,510.00000	2,741,000	5.96	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,993.00000	1,804,000	6.39	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		1,871.00000	2,029,000	6.39	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		2,114.00000	1,919,000	6.41	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		1,767.00000	1,919,000	6.41	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,875.00000	1,693,000	6.37	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		1,979.00000	2,144,000	6.37	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,719.00000	2,517,000	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		2,163.00000	2,315,000	6.63	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,842.00000	2,634,000	6.65	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		2,071.00000	2,217,000	6.65	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,599.00000	2,401,000	6.61	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		2,258.00000	2,414,000	6.61	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	2,150
R204	On	05/05/2011	Bond Future			8.40600	8.35100		6.75	0.00	0	100
R204	On	04/08/2011	Bond Future			8.52600	8.46900		7.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.65100	8.59100		7.75	0.00	0	2,034
R204	On	02/02/2012	Bond Future			8.78300	8.72000		8.25	0.00	0	0
Total R204 Future										0.00	0	2,134
R204	On	05/05/2011	Bond Future	8.50	Call		1,205.00000	971,000	6.66	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		392.00000	459,000	6.66	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,395.00000	1,147,000	6.68	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		311.00000	364,000	6.68	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		1,029.00000	811,000	6.64	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		488.00000	571,000	6.64	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		670.00000	574,000	7.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,202.00000	3,408,000	7.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		748.00000	644,000	7.23	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		3,006.00000	3,204,000	7.23	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		598.00000	510,000	7.20	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,405.00000	3,619,000	7.20	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,723.00000	2,536,000	7.64	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		1,910.00000	2,031,000	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		2,871.00000	2,678,000	7.66	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		1,804.00000	1,919,000	7.66	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,580.00000	2,397,000	7.61	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		2,022.00000	2,146,000	7.61	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		3,626.00000	3,430,000	8.25	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		2,247.00000	2,363,000	8.25	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		3,774.00000	3,574,000	8.28	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		2,151.00000	2,263,000	8.28	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		3,482.00000	3,290,000	8.23	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		2,347.00000	2,468,000	8.23	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	2,134
R206	On	05/05/2011	Bond Future			7.06800	6.99700		2.25	0.00	0	0
R206	On	04/08/2011	Bond Future			7.21800	7.13900		2.50	0.00	0	0
R206	On	03/11/2011	Bond Future			7.38400	7.29600		2.50	0.00	0	0
R206	On	02/02/2012	Bond Future			7.59100	7.49000		2.50	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,220.00000	1,052,000	2.34	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		8.00000	12,000	2.34	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,337.00000	1,167,000	2.35	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		5.00000	8,000	2.35	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,105.00000	938,000	2.32	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		13.00000	18,000	2.32	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		415.00000	340,000	2.41	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		722.00000	821,000	2.41	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		466.00000	385,000	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		663.00000	756,000	2.43	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		369.00000	300,000	2.40	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		787.00000	892,000	2.40	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,317.00000	1,195,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		417.00000	470,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,386.00000	1,262,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		388.00000	439,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,249.00000	1,130,000	2.54	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		448.00000	504,000	2.54	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,441.00000	1,322,000	2.55	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		542.00000	602,000	2.55	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,502.00000	1,380,000	2.56	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		515.00000	572,000	2.56	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		1,382.00000	1,265,000	2.54	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		571.00000	632,000	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			8.49900	8.43900		7.50	0.00	0	1,020
R207	On	04/08/2011	Bond Future			8.61200	8.55000		8.50	0.00	0	0
R207	On	03/11/2011	Bond Future			8.72400	8.65900		8.75	0.00	0	600
R207	On	02/02/2012	Bond Future			8.84400	8.77600		9.25	0.00	0	0
Total R207 Future										0.00	0	1,620
R207	On	05/05/2011	Bond Future	8.50	Call		951.00000	720,000	7.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		599.00000	714,000	7.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		1,125.00000	874,000	7.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		485.00000	581,000	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		794.00000	584,000	7.39	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		730.00000	867,000	7.39	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		1,017.00000	879,000	8.19	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		2,725.00000	2,935,000	8.19	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,122.00000	974,000	8.21	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		2,543.00000	2,743,000	8.21	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		920.00000	790,000	8.17	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		2,917.00000	3,135,000	8.17	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,700.00000	2,493,000	8.63	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		2,203.00000	2,351,000	8.63	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,851.00000	2,637,000	8.65	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		2,083.00000	2,224,000	8.65	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,554.00000	2,353,000	8.60	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		2,330.00000	2,484,000	8.60	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		3,680.00000	3,459,000	9.25	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		2,498.00000	2,638,000	9.25	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		3,834.00000	3,609,000	9.28	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		2,390.00000	2,526,000	9.28	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		3,520.00000	3,305,000	9.19	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		2,600.00000	2,746,000	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			8.52500	8.45500		8.50	0.00	0	190
R208	On	04/08/2011	Bond Future			8.62500	8.55300		9.25	0.00	0	120
R208	On	03/11/2011	Bond Future			8.72800	8.65300		9.75	0.00	0	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			8.83600	8.75800		10.25	0.00	0	0
Total R208 Future										0.00	0	6,209
R208	On	05/05/2011	Bond Future	8.50	Call		957.00000	690,000	8.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		682.00000	842,000	8.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		1,135.00000	843,000	8.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		556.00000	691,000	8.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		795.00000	555,000	8.35	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		826.00000	1,013,000	8.35	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		1,067.00000	902,000	8.86	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		2,904.00000	3,168,000	8.86	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,178.00000	1,001,000	8.88	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		2,708.00000	2,961,000	8.88	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		964.00000	810,000	8.84	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,108.00000	3,384,000	8.84	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,849.00000	2,597,000	9.59	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		2,285.00000	2,469,000	9.59	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		3,011.00000	2,751,000	9.62	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		2,158.00000	2,334,000	9.62	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,692.00000	2,448,000	9.56	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		2,418.00000	2,611,000	9.56	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		3,981.00000	3,710,000	10.08	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		2,615.00000	2,787,000	10.08	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		4,146.00000	3,870,000	10.11	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		2,501.00000	2,669,000	10.11	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		3,818.00000	3,554,000	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		2,732.00000	2,911,000	10.05	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	6,209
R209	On	05/05/2011	Bond Future			8.74800	8.68300		13.50	0.00	0	21,100
R209	On	04/08/2011	Bond Future			8.81700	8.75000		14.75	0.00	0	0
R209	On	03/11/2011	Bond Future			8.88600	8.81800		15.75	0.00	0	1,118
R209	On	02/02/2012	Bond Future			8.95700	8.88600		16.25	0.00	0	0
Total R209 Future										0.00	0	22,218
R209	On	05/05/2011	Bond Future	8.50	Call		505.00000	319,000	13.17	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,011.00000	2,348,000	13.17	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		636.00000	418,000	13.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		1,725.00000	2,031,000	13.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		394.00000	238,000	13.15	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,319.00000	2,687,000	13.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		1,633.00000	1,405,000	14.24	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,675.00000	3,979,000	14.24	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,791.00000	1,549,000	14.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,417.00000	3,708,000	14.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		1,484.00000	1,270,000	14.22	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,945.00000	4,263,000	14.22	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		9,834.00000	9,325,000	15.60	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		184.00000	208,000	15.60	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		3,222.00000	2,938,000	15.33	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		3,762.00000	4,011,000	15.33	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		3,415.00000	3,121,000	15.37	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		3,557.00000	3,797,000	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		3,038.00000	2,764,000	15.30	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		3,978.00000	4,238,000	15.30	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		4,839.00000	4,515,000	16.03	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		3,960.00000	4,185,000	16.03	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		5,046.00000	4,713,000	16.07	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		3,786.00000	4,003,000	16.07	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		4,637.00000	4,320,000	15.98	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		4,141.00000	4,374,000	15.98	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	22,218
R210	On	05/05/2011	Bond Future			125.58290	125.57492			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		425.00000	417,000		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		475.00000	467,000		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		375.00000	367,000		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			1.62100	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	2,858,000		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	3,129,000		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	2,587,000		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			2.40400	2.42900			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		1,727.00000	1,487,000		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		1,241.00000	1,002,000		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		2,215.00000	1,976,000		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			8.83000	8.76000			0.00	0	0
R213	On	04/08/2011	Bond Future			8.90700	8.83500			0.00	0	0
R213	On	03/11/2011	Bond Future			8.98700	8.91400			0.00	0	0
R213	On	02/02/2012	Bond Future			9.07100	8.99500			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		6,559.00000	7,127,000		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		6,104.00000	6,672,000		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		7,017.00000	7,585,000		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		7,137.00000	7,712,000		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	6,684.00000	7,259,000		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	7,593.00000	8,168,000		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	1,313.00000	1,888,000		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	910.00000	1,484,000		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	1,720.00000	2,295,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Call	39.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Put	0.00000	550,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Call	427.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Put	0.00000	162,000		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	352.00000	941,000		0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									0.00	0	0
Total for Bond									0.00	0	110,646
GOVI	On	05/05/2011	GOVI			346.19600	347.34600		0.00	0	205
GOVI	On	04/08/2011	GOVI			351.16000	352.32200		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	16,540.00000	28,040,000		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	16,640.00000	28,140,000		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		16,440.00000	27,940,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Call		43,220.00000	31,600,000		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		43,120.00000	31,500,000		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		43,320.00000	31,700,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	205
Total for GOVI										0.00	0	205
AL7T	On	05/05/2011	Index Future			375.17900	376.42100			0.00	0	30
AL7T	On	04/08/2011	Index Future			380.55800	381.81400			0.00	0	0
Total AL7T Future										0.00	0	30
Total For AL7T										0.00	0	30
ALBI	On	05/05/2011	Index Future			345.25400	346.44700			0.00	0	1,070
ALBI	On	04/08/2011	Index Future			350.20400	351.41000			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			155.92800	156.24200			0.00	0	2
CRD1	On	04/08/2011	Index Future			158.08100	158.39900			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			150.28000	150.18600			0.00	0	63
IGOV	On	04/08/2011	Index Future			152.43500	152.33800			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			406.54200	406.66300			0.00	0	336
Total ILBI Future										0.00	0	336

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ILBI							0.00	0	336
OTH1 On 05/05/2011 Index Future			339.80400	341.22500			0.00	0	3
OTH1 On 04/08/2011 Index Future			344.67500	346.11400			0.00	0	0
Total OTH1 Future							0.00	0	3
Total For OTH1							0.00	0	3
TRT1 On 05/05/2011 Index Future			342.33100	349.10200			0.00	0	100
TRT1 On 04/08/2011 Index Future			347.05900	353.92200			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			5.58600	5.59000			0.00	0	2,001
JIBAR On 18/05/2011 Jibar Future			5.61600	5.62000			0.00	0	3,001
JIBAR On 15/06/2011 Jibar Future			5.64200	5.65000			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.69800	5.70000			0.00	0	2,000
JIBAR On 17/08/2011 Jibar Future			5.80400	5.79000			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			5.91400	5.90000			0.00	0	14,700
JIBAR On 21/12/2011 Jibar Future			6.34000	6.33000			0.00	0	5,591
JIBAR On 20/03/2012 Jibar Future			6.81500	6.81000			0.00	0	1,090
JIBAR On 20/06/2012 Jibar Future			7.29500	7.30000			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.70700	7.69000			0.00	0	44,710
JIBAR On 19/12/2012 Jibar Future			8.05400	8.04000			0.00	0	513
JIBAR On 20/03/2013 Jibar Future			8.38600	8.30000			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 :							0.00	0	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			5.79000	5.72000			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			7.74000	7.67000			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			8.68000	8.61000			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			7.36000	7.29000			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			8.25000	8.18000			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			8.37500	8.32000			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			7.03500	6.96500			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			8.47000	8.41000			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			8.50000	8.43000			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			8.73000	8.66500			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			2.67500	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			8.81000	8.74000			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	0	182,220
Total Options							0.00	0	10,621
Grand Total:							0.00	0	192,841