



# Interest Rates Daily MTM Report

Daily summary for: 20/04/2011

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
<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			7.66000	7.69800		3.75	209,580,267.00	1,700	705
R157 On 04/08/2011 Bond Future			7.80100	7.84200		4.00	277,664,635.20	2,220	1,960
R157 On 03/11/2011 Bond Future			7.96000	8.00400		4.25	0.00	0	3,684
R157 On 02/02/2012 Bond Future			8.14500	8.19300		4.25	0.00	0	0
<b>Total R157 Future</b>							<b>487,244,902.20</b>	<b>3,920</b>	<b>6,349</b>
R157 On 05/05/2011 Bond Future	7.75	Call		496.00000	582,000	3.70	0.00	0	0
R157 On 05/05/2011 Bond Future	7.75	Put		283.00000	212,000	3.70	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Call		626.00000	725,000	3.71	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Put		208.00000	151,000	3.71	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Call		383.00000	455,000	3.68	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Put		375.00000	291,000	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	346,000	3.67	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		485.00000	387,000	3.67	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		516.00000	562,000	3.87	562,000.00	1,000	1,000
R157	On	04/08/2011	Bond Future	7.50	Put		1,846.00000	1,734,000	3.87	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		581.00000	632,000	3.88	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,715.00000	1,608,000	3.88	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		457.00000	500,000	3.86	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		1,983.00000	1,868,000	3.86	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Put		2,746.00000	2,613,000	3.82	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Call		234.00000	259,000	3.82	0.00	0	1,320
R157	On	04/08/2011	Bond Future	7.60	Put		1,590.00000	1,487,000	3.90	0.00	0	0
R157	On	04/08/2011	Bond Future	7.60	Call		651.00000	706,000	3.90	0.00	0	440
R157	On	04/08/2011	Bond Future	7.80	Call		987.00000	1,060,000	3.95	0.00	0	0
R157	On	04/08/2011	Bond Future	7.80	Put		1,149.00000	1,064,000	3.95	0.00	0	440
R157	On	04/08/2011	Bond Future	8.20	Call		1,910.00000	2,018,000	4.06	0.00	0	0
R157	On	04/08/2011	Bond Future	8.20	Put		538.00000	487,000	4.06	0.00	0	1,320
R157	On	03/11/2011	Bond Future	8.25	Call		1,977.00000	2,070,000	4.25	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,091.00000	1,024,000	4.25	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		2,089.00000	2,185,000	4.27	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,023.00000	960,000	4.27	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,868.00000	1,958,000	4.24	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,161.00000	1,092,000	4.24	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,388.00000	2,483,000	4.25	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		1,358.00000	1,291,000	4.25	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		2,493.00000	2,590,000	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		1,296.00000	1,231,000	4.27	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,286.00000	2,378,000	4.24	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		1,423.00000	1,353,000	4.24	0.00	0	0
<b>Total R157 Option</b>										<b>562,000.00</b>	<b>1,000</b>	<b>4,520</b>
<b>Total For R157</b>										<b>487,806,902.20</b>	<b>4,920</b>	<b>10,869</b>
R186	On	05/05/2011	Bond Future			8.66600	8.71800		10.25	2,104,647,100.20	17,604	12,490
R186	On	04/08/2011	Bond Future			8.75500	8.80800		11.50	2,038,821,975.84	17,576	17,576
R186	On	03/11/2011	Bond Future			8.84500	8.90000		11.75	0.00	0	13,291
R186	On	02/02/2012	Bond Future			8.93800	8.99600		12.50	0.00	0	2,500
<b>Total R186 Future</b>										<b>4,143,469,076.04</b>	<b>35,180</b>	<b>45,857</b>
R186	On	05/05/2011	Bond Future	8.75	Call		1,163.00000	1,420,000	10.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		864.00000	632,000	10.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		1,435.00000	1,728,000	10.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		671.00000	475,000	10.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		924.00000	1,144,000	10.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		1,093.00000	824,000	10.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		7,025.00000	6,537,000	9.86	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		2.00000	3,000	9.86	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		922.00000	1,032,000	11.02	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		6,220.00000	5,842,000	11.02	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,037.00000	1,157,000	11.04	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		5,846.00000	5,477,000	11.04	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		818.00000	918,000	11.01	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		6,608.00000	6,220,000	11.01	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Put		5,484.00000	5,127,000	11.06	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Call		1,162.00000	1,293,000	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		3,331.00000	3,059,000	11.19	0.00	0	0
R186	On	04/08/2011	Bond Future	8.70	Call		2,333.00000	2,549,000	11.19	0.00	0	200
R186	On	04/08/2011	Bond Future	8.95	Call		3,504.00000	3,783,000	11.33	0.00	0	0
R186	On	04/08/2011	Bond Future	8.95	Put		2,211.00000	2,001,000	11.33	0.00	0	200
R186	On	04/08/2011	Bond Future	9.70	Call		8,279.00000	8,700,000	11.82	0.00	0	0
R186	On	04/08/2011	Bond Future	9.70	Put		500.00000	432,000	11.82	0.00	0	600
R186	On	03/11/2011	Bond Future	9.00	Call		4,439.00000	4,708,000	11.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		3,544.00000	3,316,000	11.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		4,683.00000	4,962,000	11.63	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		3,344.00000	3,126,000	11.63	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		4,200.00000	4,461,000	11.56	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		3,751.00000	3,515,000	11.56	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		4,985.00000	5,249,000	12.33	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		4,950.00000	4,700,000	12.33	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		5,212.00000	5,484,000	12.36	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		4,737.00000	4,495,000	12.36	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		4,762.00000	5,019,000	12.30	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		5,169.00000	4,912,000	12.30	0.00	0	0
<b>Total R186 Option</b>										<b>0.00</b>	<b>0</b>	<b>7,100</b>
<b>Total For R186</b>										<b>4,143,469,076.04</b>	<b>35,180</b>	<b>52,957</b>
R189	On	05/05/2011	Bond Future			208.79886	208.71404			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		1,414.00000	1,499,000		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		1,364.00000	1,449,000		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		1,464.00000	1,549,000		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			232.67117	232.64530			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		645.00000	671,000		0.00	0	0
R197	On	05/05/2011	Bond Future	232.00	Put		0.00000	0,000		0.00	0	0
R197	On	05/05/2011	Bond Future	232.05	Call		595.00000	621,000		0.00	0	0
R197	On	05/05/2011	Bond Future	232.05	Put		0.00000	0,000		0.00	0	0
R197	On	05/05/2011	Bond Future	231.95	Call		695.00000	721,000		0.00	0	0
R197	On	05/05/2011	Bond Future	231.95	Put		0.00000	0,000		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			7.26900	7.29600		3.00	0.00	0	484
R201	On	04/08/2011	Bond Future			7.39600	7.42600		3.50	0.00	0	0
R201	On	03/11/2011	Bond Future			7.53800	7.57100		3.50	0.00	0	0
R201	On	02/02/2012	Bond Future			7.70300	7.73900		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		1,452.00000	1,537,000	3.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		4.00000	2,000	3.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,608.00000	1,694,000	3.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		2.00000	1,000	3.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,298.00000	1,381,000	3.05	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		8.00000	4,000	3.05	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		535.00000	568,000	3.39	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,065.00000	1,008,000	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		598.00000	634,000	3.40	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		977.00000	923,000	3.40	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		477.00000	507,000	3.38	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,158.00000	1,098,000	3.38	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,805.00000	1,864,000	3.57	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		618.00000	585,000	3.57	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,900.00000	1,962,000	3.58	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		575.00000	545,000	3.58	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,711.00000	1,769,000	3.56	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		661.00000	627,000	3.56	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		2,060.00000	2,119,000	3.57	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		756.00000	723,000	3.57	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		2,147.00000	2,208,000	3.58	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		717.00000	685,000	3.58	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		1,974.00000	2,032,000	3.56	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		797.00000	762,000	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			0.37000	0.37100			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		41,423.00000	41,453,000		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		42,451.00000	42,481,000		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		40,385.00000	40,414,000		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
<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			8.20400	8.22700		5.75	0.00	0	516
R203	On	04/08/2011	Bond Future			8.32800	8.35200		6.25	0.00	0	0
R203	On	03/11/2011	Bond Future			8.46200	8.48700		6.50	0.00	0	1,633
R203	On	02/02/2012	Bond Future			8.61100	8.63700		6.75	0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,149</b>
R203	On	05/05/2011	Bond Future	8.25	Call		537.00000	585,000	5.66	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		425.00000	361,000	5.66	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		678.00000	735,000	5.68	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		323.00000	268,000	5.68	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		415.00000	453,000	5.64	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		547.00000	473,000	5.64	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		666.00000	696,000	5.98	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,334.00000	2,252,000	5.98	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		744.00000	777,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,173.00000	2,094,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		593.00000	621,000	5.96	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,501.00000	2,416,000	5.96	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,909.00000	1,963,000	6.39	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		1,850.00000	1,792,000	6.39	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		2,029.00000	2,085,000	6.41	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		1,745.00000	1,689,000	6.41	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,793.00000	1,844,000	6.37	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		1,960.00000	1,898,000	6.37	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,636.00000	2,694,000	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		2,149.00000	2,094,000	6.63	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,758.00000	2,817,000	6.65	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		2,056.00000	2,003,000	6.65	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,517.00000	2,573,000	6.61	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		2,245.00000	2,189,000	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>2,149</b>
R204	On	05/05/2011	Bond Future			8.34400	8.36600		6.75	0.00	0	100
R204	On	04/08/2011	Bond Future			8.46000	8.48400		7.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.58100	8.60600		7.75	0.00	0	2,034
R204	On	02/02/2012	Bond Future			8.71100	8.73700		8.25	0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,134</b>
R204	On	05/05/2011	Bond Future	8.50	Call		1,000.00000	1,071,000	6.66	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		269.00000	220,000	6.66	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,198.00000	1,279,000	6.68	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		196.00000	157,000	6.68	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		818.00000	880,000	6.64	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		359.00000	300,000	6.64	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		585.00000	613,000	7.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,197.00000	3,097,000	7.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		658.00000	689,000	7.23	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		2,996.00000	2,899,000	7.23	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		519.00000	544,000	7.20	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,405.00000	3,303,000	7.20	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,619.00000	2,687,000	7.64	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		1,883.00000	1,822,000	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		2,766.00000	2,835,000	7.66	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		1,776.00000	1,716,000	7.66	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,477.00000	2,542,000	7.61	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		1,996.00000	1,932,000	7.61	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		3,524.00000	3,596,000	8.25	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		2,229.00000	2,172,000	8.25	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		3,671.00000	3,744,000	8.28	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		2,132.00000	2,076,000	8.28	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		3,381.00000	3,451,000	8.23	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		2,331.00000	2,271,000	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>2,134</b>
R206	On	05/05/2011	Bond Future			6.94400	6.96600		2.25	0.00	0	0
R206	On	04/08/2011	Bond Future			7.07700	7.10200		2.50	750,941,560.34	7,402	6,506
R206	On	03/11/2011	Bond Future			7.22500	7.25300		2.50	0.00	0	0
R206	On	02/02/2012	Bond Future			7.41200	7.44400		2.50	0.00	0	0
<b>Total R206 Future</b>										<b>750,941,560.34</b>	<b>7,402</b>	<b>6,506</b>
R206	On	05/05/2011	Bond Future	7.50	Call		1,288.00000	1,341,000	2.34	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		1.00000	0,000	2.34	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,407.00000	1,461,000	2.35	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		0.00000	1,000	2.35	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,169.00000	1,222,000	2.32	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		1.00000	1,000	2.32	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		423.00000	445,000	2.41	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		649.00000	615,000	2.41	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		477.00000	500,000	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		592.00000	560,000	2.43	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		376.00000	396,000	2.40	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		712.00000	677,000	2.40	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,357.00000	1,395,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		371.00000	353,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,428.00000	1,467,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		344.00000	327,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,287.00000	1,324,000	2.54	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		400.00000	381,000	2.54	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,479.00000	1,516,000	2.55	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		498.00000	478,000	2.55	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,541.00000	1,579,000	2.56	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		473.00000	454,000	2.56	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		1,419.00000	1,455,000	2.54	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		526.00000	505,000	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>750,941,560.34</b>	<b>7,402</b>	<b>6,506</b>
R207	On	05/05/2011	Bond Future			8.43300	8.47000		7.50	369,959,383.60	3,890	6,260
R207	On	04/08/2011	Bond Future			8.54200	8.58100		8.50	0.00	0	0
R207	On	03/11/2011	Bond Future			8.65100	8.69200		8.75	0.00	0	600
R207	On	02/02/2012	Bond Future			8.76900	8.81100		9.25	0.00	0	0
<b>Total R207 Future</b>										<b>369,959,383.60</b>	<b>3,890</b>	<b>6,860</b>
R207	On	05/05/2011	Bond Future	8.50	Call		677.00000	783,000	7.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		504.00000	396,000	7.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		846.00000	969,000	7.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		386.00000	295,000	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		530.00000	618,000	7.39	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		646.00000	520,000	7.39	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		881.00000	949,000	8.19	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		2,764.00000	2,612,000	8.19	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		979.00000	1,053,000	8.21	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		2,574.00000	2,429,000	8.21	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		791.00000	853,000	8.17	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		2,962.00000	2,805,000	8.17	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,538.00000	2,653,000	8.63	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		2,222.00000	2,112,000	8.63	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,685.00000	2,805,000	8.65	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		2,097.00000	1,993,000	8.65	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,395.00000	2,506,000	8.60	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		2,351.00000	2,238,000	8.60	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		3,517.00000	3,641,000	9.25	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		2,521.00000	2,421,000	9.25	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		3,669.00000	3,796,000	9.28	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		2,411.00000	2,315,000	9.28	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		3,360.00000	3,481,000	9.19	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		2,626.00000	2,524,000	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>369,959,383.60</b>	<b>3,890</b>	<b>6,860</b>
R208	On	05/05/2011	Bond Future			8.49200	8.52400		8.50	0.00	0	190
R208	On	04/08/2011	Bond Future			8.59000	8.62300		9.25	0.00	0	120
R208	On	03/11/2011	Bond Future			8.69100	8.72600		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			8.79800	8.83400		10.25	0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>6,209</b>
R208	On	05/05/2011	Bond Future	8.50	Call		553.00000	629,000	8.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		699.00000	580,000	8.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		706.00000	798,000	8.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		548.00000	445,000	8.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		422.00000	484,000	8.35	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		874.00000	741,000	8.35	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		849.00000	905,000	8.86	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,103.00000	2,963,000	8.86	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		946.00000	1,007,000	8.88	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		2,894.00000	2,758,000	8.88	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		759.00000	810,000	8.84	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,321.00000	3,175,000	8.84	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,553.00000	2,655,000	9.59	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		2,414.00000	2,312,000	9.59	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,707.00000	2,813,000	9.62	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		2,279.00000	2,181,000	9.62	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,404.00000	2,502,000	9.56	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		2,555.00000	2,450,000	9.56	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		3,673.00000	3,784,000	10.08	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		2,739.00000	2,646,000	10.08	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,833.00000	3,947,000	10.11	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		2,620.00000	2,530,000	10.11	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		3,516.00000	3,624,000	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		2,862.00000	2,766,000	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>6,209</b>
R209	On	05/05/2011	Bond Future			8.80800	8.84500		13.50	0.00	0	21,100
R209	On	04/08/2011	Bond Future			8.87900	8.91600		14.75	0.00	0	0
R209	On	03/11/2011	Bond Future			8.95000	8.98800		15.75	0.00	0	1,118
R209	On	02/02/2012	Bond Future			9.02200	9.06200		16.25	0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>22,218</b>
R209	On	05/05/2011	Bond Future	8.50	Call		89.00000	107,000	13.17	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,888.00000	2,614,000	13.17	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		134.00000	161,000	13.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,517.00000	2,252,000	13.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		57.00000	69,000	13.15	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,276.00000	2,996,000	13.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		1,073.00000	1,153,000	14.24	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,423.00000	4,215,000	14.24	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,195.00000	1,282,000	14.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,129.00000	3,928,000	14.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		960.00000	1,032,000	14.22	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,729.00000	4,513,000	14.22	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		8,573.00000	8,836,000	15.60	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		232.00000	206,000	15.60	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		2,513.00000	2,634,000	15.33	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		4,374.00000	4,203,000	15.33	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,681.00000	2,807,000	15.37	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		4,145.00000	3,979,000	15.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future	8.70	Call		2,354.00000	2,469,000	15.30	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		4,616.00000	4,439,000	15.30	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		4,035.00000	4,184,000	16.03	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		4,506.00000	4,352,000	16.03	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		4,222.00000	4,376,000	16.07	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		4,313.00000	4,163,000	16.07	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,852.00000	3,997,000	15.98	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		4,707.00000	4,548,000	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>22,218</b>
R210	On	05/05/2011	Bond Future			125.68670	125.67209			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		328.00000	313,000		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		378.00000	363,000		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		278.00000	263,000		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			1.58900	1.60500			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		2,948.00000	3,038,000		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		3,219.00000	3,308,000		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		2,676.00000	2,766,000		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
<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			2.41000	2.41100			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		1,554.00000	1,545,000		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		1,069.00000	1,059,000		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		2,043.00000	2,033,000		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			8.83900	8.88600			0.00	0	0
R213	On	04/08/2011	Bond Future			8.91600	8.96500			0.00	0	0
R213	On	03/11/2011	Bond Future			8.99700	9.04600			0.00	0	0
R213	On	02/02/2012	Bond Future			9.08100	9.13200			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		7,577.00000	7,199,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.05	Put		7,122.00000	6,745,000		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		8,035.00000	7,658,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.00	Put		8,171.00000	7,783,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/08/2011	Bond Future	8.05	Put	7,718.00000	7,331,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Call	0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Put	8,627.00000	8,239,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Call	0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Put	2,348.00000	1,966,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	Call	0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	Put	1,944.00000	1,562,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Call	0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Put	2,755.00000	2,373,000		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	1,018.00000	627,000		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	630.00000	239,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Call	0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Put	1,409.00000	1,018,000		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>5,752,176,922.18</b>	<b>51,392</b>	<b>124,274</b>
GOVI	On	05/05/2011	GOVI			346.96000	346.37300		0.00	0	205
GOVI	On	04/08/2011	GOVI			351.94600	351.35000		0.00	0	0
<b>Total GOVI Future</b>									<b>0.00</b>	<b>0</b>	<b>205</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	26,270.00000	20,400,000		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	26,370.00000	20,500,000		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		26,170.00000	20,300,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Call		33,500.00000	39,460,000		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		33,400.00000	39,360,000		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		33,600.00000	39,560,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		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>205</b>
<b>Total for GOVI</b>										<b>0.00</b>	<b>0</b>	<b>205</b>
AL7T	On	05/05/2011	Index Future			376.16200	375.56700			0.00	0	30
AL7T	On	04/08/2011	Index Future			381.56700	380.96300			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			345.95100	345.31700			0.00	0	939
ALBI	On	04/08/2011	Index Future			350.92300	350.27800			0.00	0	131
<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	Index Future			156.44100	156.28000			0.00	0	2
CRD1	On	04/08/2011	Index Future			158.60500	158.44000			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	Index Future			150.33700	150.35600			0.00	0	65
IGOV	On	04/08/2011	Index Future			152.49800	152.51600			0.00	0	0
<b>Total IGOV Future</b>										<b>0.00</b>	<b>0</b>	<b>65</b>
<b>Total For IGOV</b>										<b>0.00</b>	<b>0</b>	<b>65</b>
ILBI	On	05/05/2011	Index Future			406.98300	407.11400			0.00	0	336
<b>Total ILBI Future</b>										<b>0.00</b>	<b>0</b>	<b>336</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ILBI</b>							<b>0.00</b>	<b>0</b>	<b>336</b>
OTH1 On 05/05/2011			340.13900	339.25100			0.00	0	3
OTH1 On 04/08/2011			345.02700	344.12500			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			342.85000	342.28900			0.00	0	100
TRT1 On 04/08/2011			347.59300	347.02200			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>1,606</b>
JIBAR On 20/04/2011		Jibar Future	5.57500	5.57600			0.00	0	0
JIBAR On 18/05/2011		Jibar Future	5.58900	5.58900			0.00	0	3,001
JIBAR On 15/06/2011		Jibar Future	5.60700	5.60700			0.00	0	3,890
JIBAR On 20/07/2011		Jibar Future	5.63100	5.63400			0.00	0	2,000
JIBAR On 17/08/2011		Jibar Future	5.73300	5.73400			0.00	0	0
JIBAR On 21/09/2011		Jibar Future	5.81700	5.81300			0.00	0	14,700
JIBAR On 21/12/2011		Jibar Future	6.28600	6.25800			0.00	0	5,591
JIBAR On 20/03/2012		Jibar Future	6.67900	6.67100			0.00	0	1,090
JIBAR On 20/06/2012		Jibar Future	7.14000	7.14500			0.00	0	2,890
JIBAR On 19/09/2012		Jibar Future	7.55200	7.56200			0.00	0	44,710
JIBAR On 19/12/2012		Jibar Future	7.90000	7.90400			0.00	0	490
JIBAR On 20/03/2013		Jibar Future	8.22500	8.21900			0.00	0	290
<b>Total Jibar Future</b>							<b>0.00</b>	<b>0</b>	<b>78,652</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>0</b>	<b>78,652</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>0</b>	<b>78,652</b>
<b>Total for Derivatives :</b>						<b>5,752,176,922.18</b>	<b>51,392</b>	<b>204,737</b>	
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
<b>Total CLN71 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN71</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN72 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN72 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN72</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN2 On 28/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN43 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN43</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN4 On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN45 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN45</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN4 On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN46 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN46</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 30/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN61 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN61</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 08/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN63 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN63</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R155 On 31/08/2011 Spot Bond			5.70000	5.73500			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			7.64500	7.68000			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			8.65500	8.70500			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			7.25500	7.28000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			2.72000	2.72000			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			8.19000	8.21000			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>
R204 On 21/12/2018 Spot Bond			8.33000	8.35000			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			6.93000	6.95000			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			8.42000	8.45500			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			8.48000	8.51000			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			8.80000	8.83500			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			2.69000	2.69000			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			8.83000	8.87500			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>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for SPOT :</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>							<b>5,751,614,922.18</b>	<b>50,392</b>	<b>193,117</b>
<b>Total Options</b>							<b>562,000.00</b>	<b>1,000</b>	<b>11,620</b>
<b>Grand Total:</b>							<b>5,752,176,922.18</b>	<b>51,392</b>	<b>204,737</b>