



# Interest Rates Daily MTM Report

Daily summary for: 21/04/2011

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			7.64400	7.66000		3.75	0.00	0	705
R157	On	04/08/2011	Bond Future			7.78300	7.80100		4.00	0.00	0	1,960
R157	On	03/11/2011	Bond Future			7.94100	7.96000		4.25	0.00	0	3,684
R157	On	02/02/2012	Bond Future			8.12400	8.14500		4.25	0.00	0	0
<b>Total R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>6,349</b>
R157	On	05/05/2011	Bond Future	7.75	Call		582.00000	615,000	3.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		212.00000	179,000	3.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		725.00000	764,000	3.71	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		151.00000	124,000	3.71	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		455.00000	482,000	3.68	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		291.00000	252,000	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		346.00000	366,000	3.67	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		387.00000	341,000	3.67	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		562.00000	581,000	3.87	0.00	0	1,000
R157	On	04/08/2011	Bond Future	7.50	Put		1,734.00000	1,683,000	3.87	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		632.00000	652,000	3.88	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,608.00000	1,558,000	3.88	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		500.00000	517,000	3.86	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		1,868.00000	1,815,000	3.86	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Put		2,613.00000	2,552,000	3.82	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Call		259.00000	268,000	3.82	0.00	0	1,320
R157	On	04/08/2011	Bond Future	7.60	Put		1,487.00000	1,440,000	3.90	0.00	0	0
R157	On	04/08/2011	Bond Future	7.60	Call		706.00000	729,000	3.90	0.00	0	440
R157	On	04/08/2011	Bond Future	7.80	Call		1,060.00000	1,090,000	3.95	0.00	0	0
R157	On	04/08/2011	Bond Future	7.80	Put		1,064.00000	1,024,000	3.95	0.00	0	440
R157	On	04/08/2011	Bond Future	8.20	Call		2,018.00000	2,064,000	4.06	0.00	0	0
R157	On	04/08/2011	Bond Future	8.20	Put		487.00000	463,000	4.06	0.00	0	1,320
R157	On	03/11/2011	Bond Future	8.25	Call		2,070.00000	2,109,000	4.25	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,024.00000	994,000	4.25	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		2,185.00000	2,225,000	4.27	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		960.00000	931,000	4.27	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,958.00000	1,996,000	4.24	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,092.00000	1,061,000	4.24	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,483.00000	2,523,000	4.25	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		1,291.00000	1,260,000	4.25	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		2,590.00000	2,631,000	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		1,231.00000	1,201,000	4.27	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,378.00000	2,418,000	4.24	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		1,353.00000	1,322,000	4.24	0.00	0	0
<b>Total R157 Option</b>										<b>0.00</b>	<b>0</b>	<b>4,520</b>
<b>Total For R157</b>										<b>0.00</b>	<b>0</b>	<b>10,869</b>
R186	On	05/05/2011	Bond Future			8.65000	8.66600		10.25	0.00	0	12,490
R186	On	04/08/2011	Bond Future			8.73800	8.75500		11.50	0.00	0	17,576
R186	On	03/11/2011	Bond Future			8.82700	8.84500		11.75	0.00	0	13,291
R186	On	02/02/2012	Bond Future			8.92000	8.93800		12.50	0.00	0	2,500
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>45,857</b>
R186	On	05/05/2011	Bond Future	8.75	Call		1,420.00000	1,486,000	10.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		632.00000	547,000	10.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		1,728.00000	1,807,000	10.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		475.00000	403,000	10.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		1,144.00000	1,197,000	10.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		824.00000	726,000	10.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		6,537.00000	6,386,000	9.86	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		3.00000	3,000	9.86	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		1,032.00000	1,062,000	11.02	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		5,842.00000	5,714,000	11.02	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,157.00000	1,190,000	11.04	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		5,477.00000	5,353,000	11.04	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		918.00000	946,000	11.01	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		6,220.00000	6,090,000	11.01	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Put		5,127.00000	5,007,000	11.06	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Call		1,293.00000	1,330,000	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		3,059.00000	2,965,000	11.19	0.00	0	0
R186	On	04/08/2011	Bond Future	8.70	Call		2,549.00000	2,612,000	11.19	0.00	0	200
R186	On	04/08/2011	Bond Future	8.95	Call		3,783.00000	3,867,000	11.33	0.00	0	0
R186	On	04/08/2011	Bond Future	8.95	Put		2,001.00000	1,928,000	11.33	0.00	0	200
R186	On	04/08/2011	Bond Future	9.70	Call		8,700.00000	8,832,000	11.82	0.00	0	0
R186	On	04/08/2011	Bond Future	9.70	Put		432.00000	407,000	11.82	0.00	0	600
R186	On	03/11/2011	Bond Future	9.00	Call		4,708.00000	4,792,000	11.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		3,316.00000	3,236,000	11.60	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		4,962.00000	5,049,000	11.63	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		3,126.00000	3,049,000	11.63	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		4,461.00000	4,542,000	11.56	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		3,515.00000	3,433,000	11.56	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		5,249.00000	5,327,000	12.33	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		4,700.00000	4,618,000	12.33	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		5,484.00000	5,564,000	12.36	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		4,495.00000	4,415,000	12.36	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		5,019.00000	5,095,000	12.30	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		4,912.00000	4,828,000	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>0.00</b>	<b>0</b>	<b>52,957</b>
R189	On	05/05/2011	Bond Future			208.80324	208.79886			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		1,499.00000	1,503,000		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		1,449.00000	1,453,000		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		1,549.00000	1,553,000		0.00	0	0
R189	On	05/05/2011	Bond Future	207.25	Put		0.00000	0,000		0.00	0	0
<b>Total R189 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197	On	05/05/2011	Bond Future			231.91555	232.67117			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		671.00000	0,000		0.00	0	0
R197	On	05/05/2011	Bond Future	232.00	Put		0.00000	84,000		0.00	0	0
R197	On	05/05/2011	Bond Future	232.05	Call		621.00000	0,000		0.00	0	0
R197	On	05/05/2011	Bond Future	232.05	Put		0.00000	134,000		0.00	0	0
R197	On	05/05/2011	Bond Future	231.95	Call		721.00000	0,000		0.00	0	0
R197	On	05/05/2011	Bond Future	231.95	Put		0.00000	34,000		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			7.25300	7.26900		3.00	0.00	0	484
R201	On	04/08/2011	Bond Future			7.37800	7.39600		3.50	0.00	0	0
R201	On	03/11/2011	Bond Future			7.51800	7.53800		3.50	0.00	0	0
R201	On	02/02/2012	Bond Future			7.68200	7.70300		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		1,537.00000	1,588,000	3.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		2.00000	1,000	3.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,694.00000	1,745,000	3.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		1.00000	1,000	3.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,381.00000	1,431,000	3.05	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		4.00000	3,000	3.05	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		568.00000	587,000	3.39	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,008.00000	973,000	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		634.00000	655,000	3.40	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		923.00000	890,000	3.40	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		507.00000	524,000	3.38	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,098.00000	1,061,000	3.38	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,864.00000	1,900,000	3.57	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		585.00000	565,000	3.57	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,962.00000	1,998,000	3.58	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		545.00000	526,000	3.58	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,769.00000	1,804,000	3.56	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		627.00000	606,000	3.56	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		2,119.00000	2,154,000	3.57	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		723.00000	704,000	3.57	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		2,208.00000	2,243,000	3.58	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		685.00000	666,000	3.58	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		2,032.00000	2,066,000	3.56	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		762.00000	742,000	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	0.37000			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		41,453.00000	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		42,481.00000	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		40,414.00000	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			8.18800	8.20400		5.75	0.00	0	516
R203	On	04/08/2011	Bond Future			8.31100	8.32800		6.25	0.00	0	0
R203	On	03/11/2011	Bond Future			8.44400	8.46200		6.50	0.00	0	1,633
R203	On	02/02/2012	Bond Future			8.59200	8.61100		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		585.00000	616,000	5.66	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		361.00000	314,000	5.66	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		735.00000	774,000	5.68	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		268.00000	229,000	5.68	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		453.00000	477,000	5.64	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		473.00000	418,000	5.64	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		696.00000	717,000	5.98	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,252.00000	2,193,000	5.98	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		777.00000	800,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,094.00000	2,037,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		621.00000	640,000	5.96	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,416.00000	2,356,000	5.96	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,963.00000	2,001,000	6.39	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		1,792.00000	1,748,000	6.39	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		2,085.00000	2,124,000	6.41	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		1,689.00000	1,646,000	6.41	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,844.00000	1,881,000	6.37	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		1,898.00000	1,854,000	6.37	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,694.00000	2,735,000	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		2,094.00000	2,053,000	6.63	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,817.00000	2,860,000	6.65	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		2,003.00000	1,964,000	6.65	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,573.00000	2,613,000	6.61	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		2,189.00000	2,146,000	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			8.33300	8.34400		6.75	0.00	0	100
R204	On	04/08/2011	Bond Future			8.44800	8.46000		7.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.56900	8.58100		7.75	0.00	0	2,034
R204	On	02/02/2012	Bond Future			8.69800	8.71100		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		1,071.00000	1,102,000	6.66	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		220.00000	190,000	6.66	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,279.00000	1,315,000	6.68	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		157.00000	132,000	6.68	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		880.00000	905,000	6.64	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		300.00000	265,000	6.64	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		613.00000	624,000	7.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,097.00000	3,044,000	7.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		689.00000	701,000	7.23	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		2,899.00000	2,848,000	7.23	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		544.00000	554,000	7.20	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,303.00000	3,249,000	7.20	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,687.00000	2,717,000	7.64	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		1,822.00000	1,790,000	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		2,835.00000	2,866,000	7.66	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		1,716.00000	1,685,000	7.66	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,542.00000	2,571,000	7.61	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		1,932.00000	1,899,000	7.61	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		3,596.00000	3,629,000	8.25	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		2,172.00000	2,140,000	8.25	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		3,744.00000	3,779,000	8.28	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		2,076.00000	2,046,000	8.28	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		3,451.00000	3,483,000	8.23	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		2,271.00000	2,239,000	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			6.93200	6.94400		2.25	0.00	0	0
R206	On	04/08/2011	Bond Future			7.06400	7.07700		2.50	0.00	0	6,506
R206	On	03/11/2011	Bond Future			7.21100	7.22500		2.50	0.00	0	0
R206	On	02/02/2012	Bond Future			7.39600	7.41200		2.50	0.00	0	0
<b>Total R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>6,506</b>
R206	On	05/05/2011	Bond Future	7.50	Call		1,341.00000	1,370,000	2.34	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		0.00000	0,000	2.34	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,461.00000	1,490,000	2.35	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		1.00000	0,000	2.35	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,222.00000	1,251,000	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		445.00000	456,000	2.41	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		615.00000	598,000	2.41	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		500.00000	512,000	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		560.00000	543,000	2.43	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		396.00000	406,000	2.40	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		677.00000	658,000	2.40	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,395.00000	1,413,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		353.00000	343,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,467.00000	1,486,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		327.00000	318,000	2.55	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,324.00000	1,342,000	2.54	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		381.00000	371,000	2.54	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,516.00000	1,534,000	2.55	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		478.00000	468,000	2.55	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,579.00000	1,597,000	2.56	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		454.00000	443,000	2.56	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		1,455.00000	1,472,000	2.54	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		505.00000	494,000	2.54	0.00	0	0
<b>Total R206 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R206</b>										<b>0.00</b>	<b>0</b>	<b>6,506</b>
R207	On	05/05/2011	Bond Future			8.42200	8.43300		7.50	0.00	0	6,260
R207	On	04/08/2011	Bond Future			8.53100	8.54200		8.50	0.00	0	0
R207	On	03/11/2011	Bond Future			8.63900	8.65100		8.75	0.00	0	600
R207	On	02/02/2012	Bond Future			8.75600	8.76900		9.25	0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>6,860</b>
R207	On	05/05/2011	Bond Future	8.50	Call		783.00000	804,000	7.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		396.00000	353,000	7.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		969.00000	996,000	7.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		295.00000	258,000	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		618.00000	634,000	7.39	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		520.00000	472,000	7.39	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		949.00000	964,000	8.19	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		2,612.00000	2,565,000	8.19	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,053.00000	1,069,000	8.21	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		2,429.00000	2,383,000	8.21	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		853.00000	867,000	8.17	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		2,805.00000	2,757,000	8.17	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,653.00000	2,684,000	8.63	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		2,112.00000	2,078,000	8.63	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,805.00000	2,836,000	8.65	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		1,993.00000	1,958,000	8.65	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,506.00000	2,535,000	8.60	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		2,238.00000	2,201,000	8.60	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		3,641.00000	3,676,000	9.25	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		2,421.00000	2,387,000	9.25	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		3,796.00000	3,832,000	9.28	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		2,315.00000	2,282,000	9.28	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		3,481.00000	3,515,000	9.19	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		2,524.00000	2,488,000	9.19	0.00	0	0
<b>Total R207 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>6,860</b>
R208	On	05/05/2011	Bond Future			8.48600	8.49200		8.50	0.00	0	190
R208	On	04/08/2011	Bond Future			8.58300	8.59000		9.25	0.00	0	120
R208	On	03/11/2011	Bond Future			8.68400	8.69100		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			8.79100	8.79800		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		629.00000	628,000	8.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		580.00000	543,000	8.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		798.00000	800,000	8.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		445.00000	410,000	8.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		484.00000	480,000	8.35	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		741.00000	700,000	8.35	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		905.00000	911,000	8.86	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		2,963.00000	2,927,000	8.86	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,007.00000	1,014,000	8.88	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		2,758.00000	2,723,000	8.88	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		810.00000	815,000	8.84	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,175.00000	3,139,000	8.84	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,655.00000	2,671,000	9.59	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		2,312.00000	2,288,000	9.59	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,813.00000	2,829,000	9.62	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		2,181.00000	2,156,000	9.62	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,502.00000	2,517,000	9.56	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		2,450.00000	2,424,000	9.56	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		3,784.00000	3,801,000	10.08	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		2,646.00000	2,623,000	10.08	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,947.00000	3,965,000	10.11	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		2,530.00000	2,508,000	10.11	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		3,624.00000	3,641,000	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		2,766.00000	2,743,000	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			8.80300	8.80800		13.50	0.00	0	21,100
R209	On	04/08/2011	Bond Future			8.87300	8.87900		14.75	0.00	0	0
R209	On	03/11/2011	Bond Future			8.94300	8.95000		15.75	0.00	0	1,118
R209	On	02/02/2012	Bond Future			9.01600	9.02200		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		107.00000	99,000	13.17	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,614.00000	2,566,000	13.17	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		161.00000	151,000	13.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,252.00000	2,202,000	13.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		69.00000	62,000	13.15	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,996.00000	2,949,000	13.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		1,153.00000	1,158,000	14.24	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,215.00000	4,173,000	14.24	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,282.00000	1,288,000	14.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,928.00000	3,887,000	14.26	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		1,032.00000	1,037,000	14.22	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,513.00000	4,471,000	14.22	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		8,836.00000	8,875,000	15.60	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		206.00000	198,000	15.60	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		2,634.00000	2,650,000	15.33	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		4,203.00000	4,165,000	15.33	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,807.00000	2,824,000	15.37	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		3,979.00000	3,942,000	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		2,469.00000	2,484,000	15.30	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		4,439.00000	4,400,000	15.30	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		4,184.00000	4,201,000	16.03	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		4,352.00000	4,323,000	16.03	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		4,376.00000	4,393,000	16.07	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		4,163.00000	4,135,000	16.07	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,997.00000	4,012,000	15.98	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		4,548.00000	4,518,000	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			125.69418	125.68670			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		313.00000	306,000		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		363.00000	356,000		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		263.00000	256,000		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			1.57300	1.58900			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		3,038.00000	3,127,000		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		3,308.00000	3,398,000		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		2,766.00000	2,856,000		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			2.39900	2.41000			0.00	0	2,532
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,532</b>
R212	On	05/05/2011	Bond Future	2.25	Call		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.25	Put		1,545.00000	1,439,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.30	Call		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.30	Put		1,059.00000	954,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.20	Call		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.20	Put		2,033.00000	1,928,000		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			8.83300	8.83900			0.00	0	0
R213	On	04/08/2011	Bond Future			8.91000	8.91600			0.00	0	0
R213	On	03/11/2011	Bond Future			8.99000	8.99700			0.00	0	0
R213	On	02/02/2012	Bond Future			9.07500	9.08100			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		7,199.00000	7,151,000		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		6,745.00000	6,696,000		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		7,658.00000	7,609,000		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		7,783.00000	7,736,000		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	7,331.00000	7,283,000		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	8,239.00000	8,192,000		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	1,966.00000	1,911,000		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	1,562.00000	1,508,000		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	2,373.00000	2,318,000		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	627.00000	581,000		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	239.00000	193,000		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	1,018.00000	971,000		0.00	0	0
<b>Total R213 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Bond</b>									<b>0.00</b>	<b>0</b>	<b>124,274</b>
GOVI	On	05/05/2011	GOVI			347.20500	346.96000		0.00	0	205
GOVI	On	04/08/2011	GOVI			352.19500	351.94600		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	20,400.00000	17,950,000		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	20,500.00000	18,050,000		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		20,300.00000	17,850,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Call		39,460.00000	41,950,000		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		39,360.00000	41,850,000		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		39,560.00000	42,050,000		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			376.38100	376.16200			0.00	0	30
AL7T	On	04/08/2011	Index Future			381.79100	381.56700			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			346.19800	345.95100			0.00	0	939
ALBI	On	04/08/2011	Index Future			351.17400	350.92300			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			156.55100	156.44100			0.00	0	2
CRD1	On	04/08/2011	Index Future			158.71600	158.60500			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			150.16600	150.33700			0.00	0	65
IGOV	On	04/08/2011	Index Future			152.32400	152.49800			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			406.67700	406.98300			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 Index Future			340.40300	340.13900			0.00	0	3
OTH1 On 04/08/2011 Index Future			345.29600	345.02700			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 Index Future			343.10200	342.85000			0.00	0	100
TRT1 On 04/08/2011 Index Future			347.84800	347.59300			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 18/05/2011 Jibar Future			5.59000	5.58900			0.00	0	3,001
JIBAR On 15/06/2011 Jibar Future			5.61000	5.60700			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.66000	5.63100			0.00	0	2,000
JIBAR On 17/08/2011 Jibar Future			5.75000	5.73300			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			5.87000	5.81700			0.00	0	14,700
JIBAR On 19/10/2011 Jibar Future			6.00000	5.98600			0.00	0	0
JIBAR On 21/12/2011 Jibar Future			6.30000	6.28600			0.00	0	5,591
JIBAR On 20/03/2012 Jibar Future			6.69000	6.67900			0.00	0	1,090
JIBAR On 20/06/2012 Jibar Future			7.16000	7.14000			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.57000	7.55200			0.00	0	44,710
JIBAR On 19/12/2012 Jibar Future			7.91000	7.90000			0.00	0	490
JIBAR On 20/03/2013 Jibar Future			8.22000	8.22500			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>0.00</b>	<b>0</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			5.68000	5.70000			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			7.63000	7.64500			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			8.64000	8.65500			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			7.24000	7.25500			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			8.17500	8.19000			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			8.32000	8.33000			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			6.92000	6.93000			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			8.41000	8.42000			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			8.47500	8.48000			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			8.79500	8.80000			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			2.68000	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			8.82500	8.83000			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>0.00</b>	<b>0</b>	<b>193,117</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>11,620</b>
<b>Grand Total:</b>							<b>0.00</b>	<b>0</b>	<b>204,737</b>