



Interest Rates Daily MTM Report

Daily summary for: 04/05/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES18 Future							0.00	0	0
Total For ES18							0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES23 Future							0.00	0	0
Total For ES23							0.00	0	0
ES26 On 02/04/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES26 Future							0.00	0	0
Total For ES26							0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES33 Future							0.00	0	0
Total For ES33							0.00	0	0
R155 On 31/08/2011 Price Contribution			100.00000	100.00000			0.00	0	0
Total R155 Future							0.00	0	0
Total For R155							0.00	0	0
R157 On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
Total R157 Future							0.00	0	0
Total For R157							0.00	0	0
R157/F On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
Total R157/R201 Future							0.00	0	0

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R211							0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000			0.00	0	0
Total R212 Future							0.00	0	0
Total For R212							0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000			0.00	0	0
Total R213 Future							0.00	0	0
Total For R213							0.00	0	0
R213/F On 28/02/2031 Price Contribution			100.00000	100.00000			0.00	0	0
Total R213/R186 Future							0.00	0	0
Total For R213/R186							0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0
Total R214 Future							0.00	0	0
Total For R214							0.00	0	0
R214/F On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0
Total R214/R209 Future							0.00	0	0
Total For R214/R209							0.00	0	0
Total for Price Contribution							0.00	0	0
R157 On 05/05/2011 Bond Future			7.61600	7.62000		3.25	0.00	0	705
R157 On 04/08/2011 Bond Future			7.75200	7.75600		3.75	0.00	0	2,365
R157 On 03/11/2011 Bond Future			7.90700	7.91100		3.75	0.00	0	3,684
R157 On 02/02/2012 Bond Future			8.08900	8.09400		3.75	0.00	0	0
R157 On 03/05/2012 Bond Future			8.20000	8.20500		3.75	0.00	0	0
Total R157 Future							0.00	0	6,754
R157 On 05/05/2011 Bond Future	7.75	Call		539.00000	551,000	3.25	0.00	0	0
R157 On 05/05/2011 Bond Future	7.75	Put		5.00000	0,000	3.25	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Call		740.00000	756,000	3.26	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Put		1.00000	0,000	3.26	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Call		349.00000	350,000	3.24	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	7.70	Put		20.00000	4,000	3.24	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		190.00000	171,000	3.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		66.00000	31,000	3.23	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		519.00000	520,000	3.69	0.00	0	1,000
R157	On	04/08/2011	Bond Future	7.50	Put		1,516.00000	1,502,000	3.69	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		590.00000	591,000	3.70	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,392.00000	1,377,000	3.70	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		454.00000	455,000	3.68	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		1,647.00000	1,633,000	3.68	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Put		2,394.00000	2,377,000	3.62	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Call		214.00000	213,000	3.62	0.00	0	1,320
R157	On	04/08/2011	Bond Future	7.60	Put		1,274.00000	1,259,000	3.71	0.00	0	0
R157	On	04/08/2011	Bond Future	7.60	Call		667.00000	668,000	3.71	0.00	0	440
R157	On	04/08/2011	Bond Future	7.80	Call		1,037.00000	1,040,000	3.77	0.00	0	0
R157	On	04/08/2011	Bond Future	7.80	Put		867.00000	854,000	3.77	0.00	0	440
R157	On	04/08/2011	Bond Future	8.20	Call		2,054.00000	2,062,000	3.89	0.00	0	0
R157	On	04/08/2011	Bond Future	8.20	Put		349.00000	341,000	3.89	0.00	0	1,320
R157	On	03/11/2011	Bond Future	8.25	Call		2,000.00000	2,006,000	3.83	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		776.00000	768,000	3.83	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		2,122.00000	2,129,000	3.85	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		719.00000	711,000	3.85	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,882.00000	1,888,000	3.81	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		838.00000	829,000	3.81	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,382.00000	2,390,000	3.83	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		1,017.00000	1,008,000	3.83	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	Call		2,494.00000	2,502,000	3.85	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		962.00000	953,000	3.85	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,272.00000	2,280,000	3.81	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		1,074.00000	1,065,000	3.81	0.00	0	0
R157	On	03/05/2012	Bond Future	8.25	Call		1,827.00000	1,832,000	3.75	0.00	0	0
R157	On	03/05/2012	Bond Future	8.25	Put		1,685.00000	1,674,000	3.75	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Call		1,915.00000	1,921,000	3.77	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Put		1,616.00000	1,606,000	3.77	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Call		1,741.00000	1,747,000	3.74	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Put		1,757.00000	1,747,000	3.74	0.00	0	0
Total R157 Option										0.00	0	4,520
Total For R157										0.00	0	11,274
R186	On	05/05/2011	Bond Future			8.62600	8.61900		8.75	1,408,012,480.80	11,740	10,090
R186	On	04/08/2011	Bond Future			8.71300	8.70500		11.00	0.00	0	19,476
R186	On	03/11/2011	Bond Future			8.80100	8.79300		11.00	0.00	0	13,791
R186	On	02/02/2012	Bond Future			8.89400	8.88600		11.75	0.00	0	2,500
R186	On	03/05/2012	Bond Future			8.95800	8.95000		11.25	0.00	0	0
Total R186 Future										1,408,012,480.80	11,740	45,857
R186	On	05/05/2011	Bond Future	8.75	Call		1,250.00000	1,169,000	8.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		18.00000	3,000	8.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		1,701.00000	1,631,000	8.78	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		4.00000	0,000	8.78	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		830.00000	724,000	8.73	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		66.00000	26,000	8.73	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		6,090.00000	6,156,000	8.46	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000	8.46	0.00	0	5,500

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	8.25	Call		949.00000	919,000	10.70	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		5,295.00000	5,339,000	10.70	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,079.00000	1,046,000	10.73	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		4,936.00000	4,977,000	10.73	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		833.00000	806,000	10.68	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		5,671.00000	5,718,000	10.68	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Put		4,591.00000	4,630,000	10.76	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Call		1,220.00000	1,185,000	10.76	0.00	0	600
R186	On	04/08/2011	Bond Future	8.70	Put		2,596.00000	2,619,000	10.97	0.00	0	0
R186	On	04/08/2011	Bond Future	8.70	Call		2,550.00000	2,498,000	10.97	0.00	0	200
R186	On	04/08/2011	Bond Future	8.95	Call		3,865.00000	3,804,000	11.15	0.00	0	0
R186	On	04/08/2011	Bond Future	8.95	Put		1,620.00000	1,633,000	11.15	0.00	0	200
R186	On	04/08/2011	Bond Future	9.70	Call		9,023.00000	8,949,000	11.73	0.00	0	0
R186	On	04/08/2011	Bond Future	9.70	Put		292.00000	292,000	11.73	0.00	0	600
R186	On	03/11/2011	Bond Future	9.00	Call		4,722.00000	4,669,000	11.20	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		2,857.00000	2,877,000	11.20	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		4,989.00000	4,934,000	11.23	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		2,680.00000	2,698,000	11.23	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		4,462.00000	4,410,000	11.16	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		3,043.00000	3,064,000	11.16	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		5,161.00000	5,113,000	11.75	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		4,149.00000	4,172,000	11.75	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		5,407.00000	5,358,000	11.79	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		3,955.00000	3,977,000	11.79	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		4,923.00000	4,876,000	11.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	8.95	Put		4,353.00000	4,377,000	11.72	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Call		5,444.00000	5,399,000	11.25	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Put		5,006.00000	5,031,000	11.25	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Call		5,687.00000	5,641,000	11.31	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Put		4,813.00000	4,837,000	11.31	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Call		5,212.00000	5,168,000	11.21	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Put		5,212.00000	5,238,000	11.21	0.00	0	0
Total R186 Option										0.00	0	7,100
Total For R186										1,408,012,480.80	11,740	52,957
R189	On	05/05/2011	Bond Future			209.01814	209.04958			0.00	0	0
R189	On	04/08/2011	Bond Future			212.06610	212.09715			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	05/05/2011	Bond Future	207.30	Call		1,750.00000	1,718,000		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		1,700.00000	1,668,000		0.00	0	0
R189	On	05/05/2011	Bond Future	207.35	Put		0.00000	0,000		0.00	0	0
R189	On	05/05/2011	Bond Future	207.25	Call		1,800.00000	1,768,000		0.00	0	0
R189	On	05/05/2011	Bond Future	207.25	Put		0.00000	0,000		0.00	0	0
R189	On	04/08/2011	Bond Future	212.00	Call		97.00000	66,000		0.00	0	0
R189	On	04/08/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0
R189	On	04/08/2011	Bond Future	212.05	Call		47.00000	16,000		0.00	0	0
R189	On	04/08/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0
R189	On	04/08/2011	Bond Future	211.95	Call		147.00000	116,000		0.00	0	0
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0
Total R189 Option										0.00	0	0
Total For R189										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	05/05/2011	Bond Future			232.96457	233.08935			0.00	0	0
R197	On	04/08/2011	Bond Future			231.46888	231.59892			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	05/05/2011	Bond Future	232.00	Call		1,089.00000	965,000		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		1,039.00000	915,000		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		1,139.00000	1,015,000		0.00	0	0
R197	On	05/05/2011	Bond Future	231.95	Put		0.00000	0,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.50	Call		99.00000	0,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.50	Put		0.00000	31,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.55	Call		49.00000	0,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.55	Put		0.00000	81,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.45	Call		149.00000	19,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.45	Put		0.00000	0,000		0.00	0	0
Total R197 Option										0.00	0	0
Total For R197										0.00	0	0
R201	On	05/05/2011	Bond Future			7.21100	7.22900		2.75	18,389,552.80	170	0
R201	On	04/08/2011	Bond Future			7.33100	7.35200		3.25	17,908,250.50	170	170
R201	On	03/11/2011	Bond Future			7.46700	7.48900		3.00	320,529.00	3	317
R201	On	02/02/2012	Bond Future			7.62800	7.65200		3.25	0.00	0	0
R201	On	03/05/2012	Bond Future			7.71100	7.73700		3.00	0.00	0	0
Total R201 Future										36,618,332.30	343	487
R201	On	05/05/2011	Bond Future	7.75	Call		1,664.00000	1,722,000	2.86	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		0.00000	0,000	2.86	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,822.00000	1,880,000	2.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	05/05/2011	Bond Future	7.80	Put		0.00000	0,000	2.89	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,506.00000	1,564,000	2.85	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		0.00000	0,000	2.85	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		536.00000	560,000	3.20	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		843.00000	804,000	3.20	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		605.00000	631,000	3.21	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		762.00000	724,000	3.21	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		472.00000	494,000	3.18	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		931.00000	889,000	3.18	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,816.00000	1,859,000	3.14	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		400.00000	381,000	3.14	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,920.00000	1,964,000	3.15	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		367.00000	349,000	3.15	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,714.00000	1,756,000	3.13	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		435.00000	416,000	3.13	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		2,148.00000	2,190,000	3.47	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		620.00000	600,000	3.47	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		2,240.00000	2,283,000	3.48	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		586.00000	567,000	3.48	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		2,058.00000	2,098,000	3.45	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		657.00000	635,000	3.45	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Call		1,282.00000	1,312,000	3.00	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Put		1,251.00000	1,220,000	3.00	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Call		1,350.00000	1,381,000	3.02	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Put		1,201.00000	1,170,000	3.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.70	Call		1,216.00000	1,245,000	2.98	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Put		1,304.00000	1,271,000	2.98	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										36,618,332.30	343	487
R202	On	05/05/2011	Bond Future			0.32600	0.32900			0.00	0	451
R202	On	04/08/2011	Bond Future			0.27600	0.27900			0.00	0	10,088
Total R202 Future										0.00	0	10,539
R202	On	05/05/2011	Bond Future	2.05	Call		42,656.00000	42,744,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.10	Call		43,684.00000	43,772,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Call		41,617.00000	41,705,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0
R202	On	04/08/2011	Bond Future	1.00	Call		19,676.00000	19,764,000		0.00	0	0
R202	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0
R202	On	04/08/2011	Bond Future	1.05	Call		20,935.00000	21,023,000		0.00	0	0
R202	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0
R202	On	04/08/2011	Bond Future	0.95	Call		18,403.00000	18,491,000		0.00	0	0
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	10,539
R203	On	05/05/2011	Bond Future			8.19600	8.18000		5.00	52,374,572.76	516	0
R203	On	04/08/2011	Bond Future			8.31900	8.30200		5.75	53,137,581.96	516	516
R203	On	03/11/2011	Bond Future			8.45200	8.43400		6.00	0.00	0	1,633
R203	On	02/02/2012	Bond Future			8.60200	8.58300		6.25	0.00	0	0
R203	On	03/05/2012	Bond Future			8.70300	8.68200		6.00	0.00	0	0
Total R203 Future										105,512,154.72	1,032	2,149

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.25	Call		378.00000	286,000	5.00	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		37.00000	23,000	5.00	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		594.00000	509,000	5.02	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		10.00000	3,000	5.02	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		203.00000	116,000	4.98	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		105.00000	96,000	4.98	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		600.00000	569,000	5.65	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,033.00000	2,082,000	5.65	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		681.00000	648,000	5.67	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		1,875.00000	1,922,000	5.67	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		525.00000	497,000	5.63	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,198.00000	2,250,000	5.63	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,856.00000	1,808,000	6.00	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		1,558.00000	1,591,000	6.00	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		1,983.00000	1,933,000	6.03	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		1,460.00000	1,491,000	6.03	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,736.00000	1,689,000	5.98	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		1,664.00000	1,698,000	5.98	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,620.00000	2,570,000	6.38	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		1,899.00000	1,931,000	6.38	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,747.00000	2,695,000	6.41	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		1,811.00000	1,842,000	6.41	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,496.00000	2,448,000	6.35	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		1,990.00000	2,025,000	6.35	0.00	0	0
R203	On	03/05/2012	Bond Future	8.75	Call		2,522.00000	2,473,000	6.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.75	Put		2,239.00000	2,278,000	6.00	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Call		2,644.00000	2,593,000	6.04	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Put		2,154.00000	2,190,000	6.04	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Call		2,405.00000	2,357,000	5.97	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Put		2,330.00000	2,369,000	5.97	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										105,512,154.72	1,032	2,149
R204	On	05/05/2011	Bond Future			8.34600	8.32500		5.50	0.00	0	0
R204	On	04/08/2011	Bond Future			8.46200	8.43900		7.00	0.00	0	0
R204	On	03/11/2011	Bond Future			8.58300	8.55900		7.00	99,987.15	1	2,134
R204	On	02/02/2012	Bond Future			8.71400	8.68900		7.25	0.00	0	0
R204	On	03/05/2012	Bond Future			8.80600	8.77900		7.00	0.00	0	0
Total R204 Future										99,987.15	1	2,134
R204	On	05/05/2011	Bond Future	8.50	Call		957.00000	841,000	5.61	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1.00000	0,000	5.61	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,227.00000	1,111,000	5.63	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		0.00000	0,000	5.63	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		693.00000	572,000	5.58	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		9.00000	3,000	5.58	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		493.00000	458,000	6.78	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		2,866.00000	2,953,000	6.78	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		566.00000	527,000	6.80	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		2,665.00000	2,748,000	6.80	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		429.00000	397,000	6.77	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,076.00000	3,167,000	6.77	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,540.00000	2,463,000	7.14	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	8.75	Put		1,562.00000	1,609,000	7.14	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,694.00000	2,614,000	7.16	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		1,462.00000	1,506,000	7.16	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,390.00000	2,315,000	7.11	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		1,667.00000	1,715,000	7.11	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		3,319.00000	3,239,000	7.40	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		1,785.00000	1,830,000	7.40	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		3,473.00000	3,391,000	7.42	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		1,696.00000	1,738,000	7.42	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		3,169.00000	3,091,000	7.37	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		1,880.00000	1,926,000	7.37	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Call		2,705.00000	2,636,000	7.00	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Put		2,845.00000	2,906,000	7.00	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Call		2,838.00000	2,767,000	7.04	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Put		2,737.00000	2,796,000	7.04	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Call		2,578.00000	2,511,000	6.97	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Put		2,960.00000	3,023,000	6.97	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										99,987.15	1	2,134
R206	On	05/05/2011	Bond Future			6.91600	6.91400		2.00	0.00	0	0
R206	On	04/08/2011	Bond Future			7.04400	7.04300		2.25	0.00	0	6,506
R206	On	03/11/2011	Bond Future			7.18700	7.18600		2.25	0.00	0	0
R206	On	02/02/2012	Bond Future			7.37400	7.37100		2.25	0.00	0	0
R206	On	03/05/2012	Bond Future			7.46200	7.45900		2.00	0.00	0	0
Total R206 Future										0.00	0	6,506
R206	On	05/05/2011	Bond Future	7.50	Call		1,414.00000	1,409,000	2.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	05/05/2011	Bond Future	7.50	Put		0.00000	0,000	2.13	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,533.00000	1,528,000	2.13	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		0.00000	0,000	2.13	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,294.00000	1,289,000	2.12	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		0.00000	0,000	2.12	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		414.00000	411,000	2.25	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		509.00000	508,000	2.25	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		470.00000	466,000	2.26	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		455.00000	453,000	2.26	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		362.00000	358,000	2.23	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		568.00000	566,000	2.23	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,380.00000	1,377,000	2.34	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		261.00000	260,000	2.34	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,458.00000	1,455,000	2.36	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		240.00000	239,000	2.36	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,306.00000	1,303,000	2.33	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		285.00000	284,000	2.33	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,500.00000	1,495,000	2.39	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		390.00000	390,000	2.39	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,565.00000	1,559,000	2.40	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		367.00000	366,000	2.40	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		1,436.00000	1,431,000	2.38	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		413.00000	414,000	2.38	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Call		850.00000	847,000	2.00	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Put		786.00000	788,000	2.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.55	Call		896.00000	893,000	2.01	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Put		754.00000	756,000	2.01	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Call		806.00000	802,000	1.99	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Put		820.00000	821,000	1.99	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	6,506
R207	On	05/05/2011	Bond Future			8.40100	8.38900		6.50	303,501,134.30	3,185	6,240
R207	On	04/08/2011	Bond Future			8.50800	8.49600		7.75	170,732,914.10	1,835	5,725
R207	On	03/11/2011	Bond Future			8.61500	8.60200		7.75	0.00	0	600
R207	On	02/02/2012	Bond Future			8.73200	8.71900		8.50	0.00	0	0
R207	On	03/05/2012	Bond Future			8.81500	8.80100		8.00	0.00	0	0
Total R207 Future										474,234,048.40	5,020	12,565
R207	On	05/05/2011	Bond Future	8.50	Call		659.00000	577,000	6.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		17.00000	5,000	6.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		933.00000	860,000	6.52	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		3.00000	0,000	6.52	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		411.00000	318,000	6.48	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		57.00000	34,000	6.48	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		847.00000	816,000	7.63	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		2,251.00000	2,288,000	7.63	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		954.00000	920,000	7.65	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		2,070.00000	2,104,000	7.65	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		748.00000	720,000	7.61	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		2,440.00000	2,480,000	7.61	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,494.00000	2,448,000	7.75	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		1,684.00000	1,710,000	7.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.80	Call		2,654.00000	2,607,000	7.78	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		1,573.00000	1,597,000	7.78	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,340.00000	2,295,000	7.73	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		1,803.00000	1,829,000	7.73	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		3,548.00000	3,501,000	8.66	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		2,062.00000	2,084,000	8.66	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		3,709.00000	3,661,000	8.69	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		1,961.00000	1,983,000	8.69	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		3,390.00000	3,345,000	8.63	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		2,166.00000	2,190,000	8.63	0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Call		2,868.00000	2,827,000	8.00	0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Put		3,134.00000	3,166,000	8.00	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Call		3,009.00000	2,968,000	8.05	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Put		3,014.00000	3,046,000	8.05	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Call		2,732.00000	2,693,000	7.96	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Put		3,259.00000	3,293,000	7.96	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										474,234,048.40	5,020	12,565
R208	On	05/05/2011	Bond Future			8.45600	8.43400		7.25	0.00	0	190
R208	On	04/08/2011	Bond Future			8.55200	8.52900		8.50	0.00	0	220
R208	On	03/11/2011	Bond Future			8.65200	8.62800		9.00	0.00	0	5,999
R208	On	02/02/2012	Bond Future			8.75800	8.73300		9.25	0.00	0	0
R208	On	03/05/2012	Bond Future			8.83200	8.80600		9.00	0.00	0	0
Total R208 Future										0.00	0	6,409
R208	On	05/05/2011	Bond Future	8.50	Call		457.00000	310,000	7.25	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		53.00000	41,000	7.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2011	Bond Future	8.55	Call		723.00000	580,000	7.28	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		15.00000	7,000	7.28	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		244.00000	117,000	7.23	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		146.00000	154,000	7.23	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		841.00000	788,000	8.35	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		2,534.00000	2,619,000	8.35	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		950.00000	893,000	8.38	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		2,337.00000	2,417,000	8.38	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		741.00000	693,000	8.32	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		2,742.00000	2,831,000	8.32	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,627.00000	2,543,000	9.00	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		1,916.00000	1,973,000	9.00	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,795.00000	2,708,000	9.04	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		1,795.00000	1,849,000	9.04	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,466.00000	2,384,000	8.97	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		2,046.00000	2,104,000	8.97	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		3,738.00000	3,648,000	9.45	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		2,230.00000	2,282,000	9.45	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,909.00000	3,818,000	9.49	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		2,122.00000	2,173,000	9.49	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		3,569.00000	3,482,000	9.41	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		2,340.00000	2,396,000	9.41	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Call		3,819.00000	3,733,000	9.30	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Put		2,744.00000	2,803,000	9.30	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Call		3,988.00000	3,899,000	9.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	9.05	Put		2,638.00000	2,694,000	9.35	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Call		3,653.00000	3,569,000	9.24	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Put		2,853.00000	2,914,000	9.24	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	6,409
R209	On	05/05/2011	Bond Future			8.78600	8.76800		12.00	1,571,737,893.00	20,900	20,900
R209	On	04/08/2011	Bond Future			8.85500	8.83600		14.00	0.00	0	0
R209	On	03/11/2011	Bond Future			8.92500	8.90600		14.75	0.00	0	1,318
R209	On	02/02/2012	Bond Future			8.99800	8.97800		15.00	0.00	0	0
R209	On	03/05/2012	Bond Future			9.04900	9.02900		15.00	0.00	0	0
Total R209 Future										1,571,737,893.00	20,900	22,218
R209	On	05/05/2011	Bond Future	8.50	Call		0.00000	0,000	11.84	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,189.00000	2,332,000	11.84	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		1.00000	0,000	11.87	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		1,774.00000	1,916,000	11.87	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		0.00000	0,000	11.81	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,609.00000	2,752,000	11.81	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		1,058.00000	1,001,000	13.73	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,782.00000	3,875,000	13.73	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,190.00000	1,128,000	13.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,499.00000	3,586,000	13.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		937.00000	884,000	13.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,080.00000	4,177,000	13.71	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		9,085.00000	8,940,000	15.14	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		118.00000	122,000	15.14	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		2,510.00000	2,435,000	14.53	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	8.75	Put		3,739.00000	3,811,000	14.53	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,689.00000	2,611,000	14.57	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		3,520.00000	3,590,000	14.57	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		2,338.00000	2,266,000	14.49	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		3,967.00000	4,043,000	14.49	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		3,998.00000	3,909,000	15.00	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		3,830.00000	3,894,000	15.00	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		4,198.00000	4,107,000	15.06	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		3,649.00000	3,711,000	15.06	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,804.00000	3,718,000	14.95	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		4,019.00000	4,086,000	14.95	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Call		4,303.00000	4,218,000	15.00	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Put		4,524.00000	4,590,000	15.00	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Call		4,497.00000	4,410,000	15.06	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Put		4,338.00000	4,402,000	15.06	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Call		4,115.00000	4,032,000	14.95	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Put		4,719.00000	4,787,000	14.95	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										1,571,737,893.00	20,900	22,218
R210	On	05/05/2011	Bond Future			126.18995	125.62638			0.00	0	0
R210	On	04/08/2011	Bond Future			128.03015	127.45775			0.00	0	278
Total R210 Future										0.00	0	278
R210	On	05/05/2011	Bond Future	126.00	Call		0.00000	190,000		0.00	0	0
R210	On	05/05/2011	Bond Future	126.00	Put		374.00000	0,000		0.00	0	0
R210	On	05/05/2011	Bond Future	126.05	Call		0.00000	140,000		0.00	0	0
R210	On	05/05/2011	Bond Future	126.05	Put		424.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	05/05/2011	Bond Future	125.95	Call		0.00000	240,000		0.00	0	0
R210	On	05/05/2011	Bond Future	125.95	Put		324.00000	0,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.00	Call		21,458.00000	22,030,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	0,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.05	Call		21,408.00000	21,980,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.05	Put		0.00000	0,000		0.00	0	0
R210	On	04/08/2011	Bond Future	105.95	Call		21,508.00000	22,080,000		0.00	0	0
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	0,000		0.00	0	0
Total R210 Option										0.00	0	0
Total For R210										0.00	0	278
R211	On	05/05/2011	Bond Future			1.53300	1.54000			0.00	0	0
R211	On	04/08/2011	Bond Future			1.33400	1.34100			0.00	0	0
R211	On	03/11/2011	Bond Future			1.11000	1.11800			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	05/05/2011	Bond Future	2.14	Call		3,313.00000	3,352,000		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		3,583.00000	3,623,000		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		3,041.00000	3,081,000		0.00	0	0
R211	On	05/05/2011	Bond Future	2.09	Put		0.00000	0,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.50	Call		861.00000	899,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.50	Put		0.00000	0,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.55	Call		1,130.00000	1,168,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.55	Put		0.00000	0,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.45	Call		591.00000	629,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.45	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
R211	On	03/11/2011	Bond Future	1.25	Call		692.00000	734,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.30	Call		953.00000	995,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.20	Call		431.00000	473,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0
Total R211 Option										0.00	0	0
Total For R211										0.00	0	539
R212	On	05/05/2011	Bond Future			2.33600	2.35000			25,117,958.40	240	0
R212	On	04/08/2011	Bond Future			2.24600	2.26100			0.00	0	2,292
R212	On	03/11/2011	Bond Future			2.14800	2.16400			25,499,287.20	240	240
Total R212 Future										50,617,245.60	480	2,532
R212	On	05/05/2011	Bond Future	2.25	Call		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.25	Put		969.00000	834,000		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		483.00000	348,000		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		1,457.00000	1,322,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.50	Call		2,246.00000	2,389,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.55	Call		2,709.00000	2,852,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.45	Call		1,781.00000	1,924,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.50	Call		3,107.00000	3,258,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.50	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
R212	On	03/11/2011	Bond Future	2.55	Call		3,561.00000	3,711,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.45	Call		2,652.00000	2,802,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										50,617,245.60	480	2,532
R213	On	05/05/2011	Bond Future			8.80600	8.80300			0.00	0	0
R213	On	04/08/2011	Bond Future			8.88200	8.87900			0.00	0	0
R213	On	03/11/2011	Bond Future			8.96000	8.95800			0.00	0	0
R213	On	02/02/2012	Bond Future			9.04500	9.04200			0.00	0	0
R213	On	03/05/2012	Bond Future			9.10000	9.09700			0.00	0	0
Total R213 Future										0.00	0	0
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.00	Put		6,909.00000	6,933,000		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		6,454.00000	6,478,000		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		7,367.00000	7,391,000		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		7,489.00000	7,513,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Put		7,036.00000	7,060,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Put		7,945.00000	7,969,000		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		1,660.00000	1,676,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	Put		1,257.00000	1,272,000		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		2,067.00000	2,083,000		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		326.00000	349,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Call		62.00000	39,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		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		717.00000	740,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.25	Call		1,158.00000	1,135,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.30	Call		1,531.00000	1,508,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Call		782.00000	759,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										3,646,832,141.97	39,516	130,587
GOVI	On	05/05/2011	GOVI			347.59300	347.96900			0.00	0	72
GOVI	On	04/08/2011	GOVI			352.60700	352.98700			0.00	0	134
GOVI	On	03/11/2011	GOVI			357.69100	358.07500			0.00	0	0
Total GOVI Future										0.00	0	206
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		10,310.00000	14,070,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	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	349.01	Put		10,410.00000	14,170,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Call		0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Put		10,210.00000	13,970,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Call		49,870.00000	46,070,000		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		49,770.00000	45,970,000		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		49,970.00000	46,170,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.00	Call		10,750.00000	6,910,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.01	Call		10,650.00000	6,810,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	356.99	Call		10,850.00000	7,010,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	206
Total for GOVI										0.00	0	206
AL7T	On	05/05/2011	Index Future			376.82700	377.40200			0.00	0	0
AL7T	On	04/08/2011	Index Future			382.26200	382.84400			0.00	0	30
AL7T	On	03/11/2011	Index Future			387.77400	388.36300			0.00	0	0
Total AL7T Future										0.00	0	30
Total For AL7T										0.00	0	30
ALBI	On	05/05/2011	Index Future			346.63500	347.01500			346,635,000.00	100	160
ALBI	On	04/08/2011	Index Future			351.63500	352.01900			351,635,000.00	100	995
ALBI	On	03/11/2011	Index Future			356.70500	357.09400			0.00	0	0
Total ALBI Future										698,270,000.00	200	1,155

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ALBI							698,270,000.00	200	1,155
CRD1 On 05/05/2011 Index Future			156.75400	156.83900			0.00	0	0
CRD1 On 04/08/2011 Index Future			158.92600	159.01200			0.00	0	2
CRD1 On 03/11/2011 Index Future			161.05200	161.13800			0.00	0	0
Total CRD1 Future							0.00	0	2
Total For CRD1							0.00	0	2
IGOV On 05/05/2011 Index Future			150.75900	150.80300			0.00	0	67
IGOV On 04/08/2011 Index Future			152.93300	152.97700			0.00	0	910
IGOV On 03/11/2011 Index Future			155.13800	155.18200			0.00	0	0
Total IGOV Future							0.00	0	977
Total For IGOV							0.00	0	977
ILBI On 05/05/2011 Index Future			408.28600	408.12700			0.00	0	0
Total ILBI Future							0.00	0	0
Total For ILBI							0.00	0	0
OTH1 On 05/05/2011 Index Future			341.09400	341.49900			0.00	0	0
OTH1 On 04/08/2011 Index Future			346.01400	346.42300			0.00	0	3
OTH1 On 03/11/2011 Index Future			351.00300	351.41700			0.00	0	0
Total OTH1 Future							0.00	0	3
Total For OTH1							0.00	0	3
TRT1 On 05/05/2011 Index Future			343.49700	343.86500			0.00	0	0
TRT1 On 04/08/2011 Index Future			348.25800	348.62900			0.00	0	100
TRT1 On 03/11/2011 Index Future			352.91600	353.29000			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							698,270,000.00	200	2,267
JIBAR On 18/05/2011 Jibar Future			5.58100	5.58600			0.00	0	3,001
JIBAR On 15/06/2011 Jibar Future			5.59700	5.60400			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.63100	5.63200			0.00	0	2,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 17/08/2011 Jibar Future			5.67100	5.68000			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			5.78400	5.80700			0.00	0	14,700
JIBAR On 19/10/2011 Jibar Future			5.88600	5.91300			0.00	0	0
JIBAR On 21/12/2011 Jibar Future			6.16100	6.17800			0.00	0	5,591
JIBAR On 20/03/2012 Jibar Future			6.53500	6.55000			0.00	0	1,090
JIBAR On 20/06/2012 Jibar Future			6.97300	7.00300			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.39500	7.42100			0.00	0	44,710
JIBAR On 19/12/2012 Jibar Future			7.76500	7.78500			0.00	0	490
JIBAR On 20/03/2013 Jibar Future			8.10000	8.12000			0.00	0	290
Total Jibar Future							0.00	0	78,652
Total For JIBAR FUTURE							0.00	0	78,652
Total for Jibar							0.00	0	78,652
Total for Derivatives :							4,345,102,141.97	39,716	211,712
CLN71 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN71 SPOT							0.00	0	0
Total For CLN71							0.00	0	0
CLN72 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN72 SPOT							0.00	0	0
Total For CLN72							0.00	0	0
NCLN4 On 28/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN43 SPOT							0.00	0	0
Total For NCLN43							0.00	0	0
NCLN45 On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN45 SPOT							0.00	0	0
Total For NCLN45							0.00	0	0
NCLN46 On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN46 SPOT							0.00	0	0
Total For NCLN46							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6 On 30/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN61 SPOT							0.00	0	0
Total For NCLN61							0.00	0	0
NCLN63 On 08/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN63 SPOT							0.00	0	0
Total For NCLN63							0.00	0	0
R155 On 31/08/2011 Spot Bond			5.66500	5.66500			0.00	0	0
Total R155 SPOT							0.00	0	0
Total For R155							0.00	0	0
R157 On 15/09/2015 Spot Bond			7.61500	7.61500			0.00	0	0
Total R157 SPOT							0.00	0	0
Total For R157							0.00	0	0
R186 On 21/12/2026 Spot Bond			8.62500	8.61500			0.00	0	0
Total R186 SPOT							0.00	0	0
Total For R186							0.00	0	0
R201 On 21/12/2014 Spot Bond			7.21000	7.22500			0.00	0	0
Total R201 SPOT							0.00	0	0
Total For R201							0.00	0	0
R202 On 07/12/2033 Spot Bond			2.68000	2.68000			0.00	0	0
Total R202 SPOT							0.00	0	0
Total For R202							0.00	0	0
R203 On 15/09/2017 Spot Bond			8.19500	8.17500			0.00	0	0
Total R203 SPOT							0.00	0	0
Total For R203							0.00	0	0
R204 On 21/12/2018 Spot Bond			8.34500	8.32000			0.00	0	0
Total R204 SPOT							0.00	0	0
Total For R204							0.00	0	0
R206 On 15/01/2014 Spot Bond			6.91500	6.91000			0.00	0	0
Total R206 SPOT							0.00	0	0
Total For R206							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207 On 15/01/2020 Spot Bond			8.40000	8.38500			0.00	0	0
Total R207 SPOT							0.00	0	0
Total For R207							0.00	0	0
R208 On 31/03/2021 Spot Bond			8.45500	8.43000			0.00	0	0
Total R208 SPOT							0.00	0	0
Total For R208							0.00	0	0
R209 On 31/03/2036 Spot Bond			8.78500	8.76500			0.00	0	0
Total R209 SPOT							0.00	0	0
Total For R209							0.00	0	0
R212 On 31/01/2022 Spot Bond			2.63000	2.64000			0.00	0	0
Total R212 SPOT							0.00	0	0
Total For R212							0.00	0	0
R213 On 28/02/2031 Spot Bond			8.80500	8.80000			0.00	0	0
Total R213 SPOT							0.00	0	0
Total For R213							0.00	0	0
Total for SPOT							0.00	0	0
Total for SPOT :							0.00	0	0
Total Futures							4,345,102,141.97	39,716	200,092
Total Options							0.00	0	11,620
Grand Total:							4,345,102,141.97	39,716	211,712