



Interest Rates Daily MTM Report

Daily summary for: 31/01/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/02/2011	Bond Future			7.88800	7.86000		4.25	215,416,350.00	1,700	5,062
R157	On	05/05/2011	Bond Future			8.03900	8.00800		4.75	206,950,333.00	1,700	2,605
R157	On	04/08/2011	Bond Future			8.20900	8.17600		4.75	0.00	0	0
R157	On	03/11/2011	Bond Future			8.39200	8.35500		4.75	0.00	0	3,694
Total R157 Future										422,366,683.00	3,400	11,361
R157	On	03/02/2011	Bond Future	7.90	Call		375.00000	223,000	4.27	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		203.00000	172,000	4.27	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		515.00000	357,000	4.28	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		129.00000	91,000	4.28	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		259.00000	125,000	4.27	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		302.00000	288,000	4.27	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		684.00000	666,000	4.69	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,736.00000	1,843,000	4.69	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		762.00000	741,000	4.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,609.00000	1,714,000	4.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		611.00000	597,000	4.68	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,868.00000	1,980,000	4.68	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		544.00000	533,000	4.67	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		2,007.00000	2,121,000	4.67	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		519.00000	598,000	4.54	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		3,130.00000	3,335,000	4.54	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		570.00000	652,000	4.55	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,986.00000	3,193,000	4.55	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		471.00000	548,000	4.53	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		3,278.00000	3,481,000	4.53	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		0.00000	1,713,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		376.00000	2,221,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		0.00000	1,802,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		197.00000	2,131,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		0.00000	1,627,000	4.73	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		555.00000	2,314,000	4.73	0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										422,366,683.00	3,400	11,361
R186	On	03/02/2011	Bond Future			8.72000	8.70100		12.00	0.00	0	25,653
R186	On	05/05/2011	Bond Future			8.80900	8.78900		12.50	0.00	0	8,235
R186	On	04/08/2011	Bond Future			8.90200	8.88200		12.75	16,051,478.80	140	140
R186	On	03/11/2011	Bond Future			8.99300	8.97200		12.50	0.00	0	10,459
Total R186 Future										16,051,478.80	140	44,487
R186	On	03/02/2011	Bond Future	9.00	Call		2,823.00000	2,610,000	12.12	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		43.00000	9,000	12.12	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,258.00000	3,059,000	12.14	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		23.00000	3,000	12.14	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		2,399.00000	2,166,000	12.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/02/2011	Bond Future	8.95	Put		77.00000	23,000	12.10	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		9,544.00000	9,723,000	11.56	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		0.00000	0,000	11.56	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		2,687.00000	2,732,000	12.50	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		3,050.00000	3,281,000	12.50	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		2,921.00000	2,957,000	12.53	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,819.00000	3,040,000	12.53	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		2,464.00000	2,517,000	12.47	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		3,295.00000	3,533,000	12.47	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		8,168.00000	8,439,000	12.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		483.00000	569,000	12.11	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		1,687.00000	1,741,000	12.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		7,662.00000	7,897,000	12.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,832.00000	1,880,000	12.31	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		7,317.00000	7,547,000	12.31	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		1,551.00000	1,608,000	12.26	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		8,018.00000	8,257,000	12.26	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		250.00000	5,072,000	12.50	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		0.00000	5,010,000	12.50	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		694.00000	5,302,000	12.54	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		0.00000	4,796,000	12.54	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		0.00000	4,847,000	12.47	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		197.00000	5,231,000	12.47	0.00	0	0
Total R186 Option										0.00	0	8,500
Total For R186										16,051,478.80	140	52,987

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/02/2011	Bond Future			7.72300	7.69400		4.00	0.00	0	489
R201	On	05/05/2011	Bond Future			7.87700	7.84600		4.25	0.00	0	0
R201	On	04/08/2011	Bond Future			8.05700	8.02400		4.25	0.00	0	0
R201	On	03/11/2011	Bond Future			8.24900	8.21200		4.00	0.00	0	0
Total R201 Future										0.00	0	489
R201	On	03/02/2011	Bond Future	8.00	Call		1,028.00000	926,000	4.05	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		6.00000	1,000	4.05	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,190.00000	1,091,000	4.06	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		2.00000	0,000	4.06	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		868.00000	762,000	4.04	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		12.00000	3,000	4.04	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		690.00000	728,000	4.25	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		993.00000	1,129,000	4.25	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		765.00000	800,000	4.26	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		910.00000	1,043,000	4.26	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		621.00000	658,000	4.23	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		1,082.00000	1,217,000	4.23	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		299.00000	352,000	4.00	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		2,604.00000	2,754,000	4.00	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		332.00000	390,000	4.02	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		2,486.00000	2,641,000	4.02	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		268.00000	320,000	3.99	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		2,724.00000	2,873,000	3.99	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		0.00000	1,119,000	3.94	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		580.00000	1,800,000	3.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	8.05	Call		0.00000	1,182,000	3.95	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		443.00000	1,726,000	3.95	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		0.00000	1,058,000	3.92	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		718.00000	1,877,000	3.92	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	489
R202	On	03/02/2011	Bond Future			0.46700	0.46700			1,168,348,220.72	7,076	3,608
R202	On	05/05/2011	Bond Future			0.39100	0.39100			0.00	0	6,500
Total R202 Future										1,168,348,220.72	7,076	10,108
R202	On	03/02/2011	Bond Future	3.05	Call		57,977.00000	57,977,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.10	Call		58,824.00000	58,824,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.00	Call		57,121.00000	57,121,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.05	Call		40,841.00000	40,841,000		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		41,869.00000	41,869,000		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		39,802.00000	39,802,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										1,168,348,220.72	7,076	10,108
R203	On	03/02/2011	Bond Future			8.38200	8.34800		6.75	0.00	0	1,402
R203	On	05/05/2011	Bond Future			8.51100	8.47600		7.25	0.00	0	516
R203	On	04/08/2011	Bond Future			8.65100	8.61400		7.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future			8.79700	8.75700		7.25	0.00	0	1,404
Total R203 Future										0.00	0	3,322
R203	On	03/02/2011	Bond Future	8.50	Call		846.00000	646,000	6.84	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		92.00000	62,000	6.84	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,054.00000	859,000	6.85	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		54.00000	28,000	6.85	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		656.00000	456,000	6.82	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		150.00000	119,000	6.82	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		1,758.00000	1,922,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		6.00000	0,000	6.59	0.00	0	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		946.00000	913,000	7.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		2,039.00000	2,173,000	7.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		1,045.00000	1,007,000	7.17	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,895.00000	2,024,000	7.17	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		854.00000	825,000	7.14	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		2,190.00000	2,329,000	7.14	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		815.00000	852,000	6.93	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,703.00000	3,911,000	6.93	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		886.00000	923,000	6.95	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,535.00000	3,743,000	6.95	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		747.00000	786,000	6.90	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,875.00000	4,085,000	6.90	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		0.00000	1,852,000	7.13	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		1,150.00000	3,179,000	7.13	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		0.00000	1,952,000	7.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future	8.55	Put		925.00000	3,054,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		0.00000	1,754,000	7.11	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		1,375.00000	3,307,000	7.11	0.00	0	0
Total R203 Option										0.00	0	1,000
Total For R203										0.00	0	4,322
R204	On	03/02/2011	Bond Future			8.52100	8.48700		8.25	0.00	0	1,914
R204	On	05/05/2011	Bond Future			8.64200	8.60600		8.50	0.00	0	100
R204	On	04/08/2011	Bond Future			8.77200	8.73500		8.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.90200	8.86300		8.25	0.00	0	1,867
Total R204 Future										0.00	0	3,881
R204	On	03/02/2011	Bond Future	8.50	Call		427.00000	238,000	8.25	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		355.00000	355,000	8.25	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		590.00000	380,000	8.27	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		241.00000	219,000	8.27	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		294.00000	137,000	8.23	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		500.00000	532,000	8.23	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		1,375.00000	1,363,000	8.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,948.00000	2,130,000	8.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,502.00000	1,485,000	8.52	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,804.00000	1,981,000	8.52	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		1,254.00000	1,248,000	8.48	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		2,099.00000	2,287,000	8.48	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		789.00000	792,000	8.14	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,721.00000	4,917,000	8.14	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		861.00000	862,000	8.16	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,519.00000	4,713,000	8.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/08/2011	Bond Future	7.95	Call		722.00000	727,000	8.11	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		4,929.00000	5,127,000	8.11	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		0.00000	2,457,000	8.25	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		573.00000	3,227,000	8.25	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		0.00000	2,581,000	8.28	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		319.00000	3,097,000	8.28	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		0.00000	2,330,000	8.20	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		828.00000	3,354,000	8.20	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	3,881
R206	On	03/02/2011	Bond Future			7.39800	7.38000		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			7.56500	7.54500		3.25	0.00	0	0
R206	On	04/08/2011	Bond Future			7.77000	7.74800		3.25	0.00	0	0
R206	On	03/11/2011	Bond Future			7.98800	7.96200		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,597.00000	1,550,000	3.13	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		0.00000	0,000	3.13	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,724.00000	1,677,000	3.13	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		0.00000	0,000	3.13	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		1,469.00000	1,422,000	3.12	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		0.00000	0,000	3.12	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		589.00000	598,000	3.25	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		697.00000	753,000	3.25	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		649.00000	657,000	3.26	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		637.00000	693,000	3.26	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		534.00000	543,000	3.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	05/05/2011	Bond Future	7.45	Put		761.00000	818,000	3.24	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		229.00000	285,000	3.09	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,869.00000	1,973,000	3.09	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		253.00000	314,000	3.11	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,782.00000	1,891,000	3.11	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		206.00000	260,000	3.08	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,957.00000	2,059,000	3.08	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		0.00000	823,000	2.95	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		417.00000	1,291,000	2.95	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		0.00000	869,000	2.96	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		318.00000	1,238,000	2.96	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		0.00000	778,000	2.94	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		515.00000	1,344,000	2.94	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	0
R207	On	03/02/2011	Bond Future			8.62600	8.59700		9.25	0.00	0	800
R207	On	05/05/2011	Bond Future			8.73900	8.70900		9.50	0.00	0	285
R207	On	04/08/2011	Bond Future			8.86200	8.83000		9.75	0.00	0	0
R207	On	03/11/2011	Bond Future			8.97900	8.94600		9.50	0.00	0	600
Total R207 Future										0.00	0	1,685
R207	On	03/02/2011	Bond Future	8.75	Call		1,001.00000	791,000	9.34	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		116.00000	75,000	9.34	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		1,241.00000	1,039,000	9.36	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		69.00000	36,000	9.36	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		782.00000	570,000	9.32	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		185.00000	142,000	9.32	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	8.50	Call		1,210.00000	1,190,000	9.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,404.00000	2,554,000	9.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		1,329.00000	1,304,000	9.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		2,236.00000	2,380,000	9.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		1,097.00000	1,083,000	9.39	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,580.00000	2,735,000	9.39	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		1,092.00000	1,154,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		4,359.00000	4,598,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,182.00000	1,242,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		4,162.00000	4,398,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		1,006.00000	1,070,000	9.50	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		4,562.00000	4,802,000	9.50	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		0.00000	2,448,000	9.38	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		1,059.00000	3,683,000	9.38	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		0.00000	2,572,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		787.00000	3,536,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		0.00000	2,328,000	9.36	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		1,331.00000	3,836,000	9.36	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	1,685
R208	On	03/02/2011	Bond Future			8.64500	8.61100		10.00	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.74700	8.71200		10.75	0.00	0	190
R208	On	04/08/2011	Bond Future			8.85400	8.81800		10.50	0.00	0	0
R208	On	03/11/2011	Bond Future			8.96200	8.92300		10.75	0.00	0	5,584
Total R208 Future										0.00	0	11,372
R208	On	03/02/2011	Bond Future	8.75	Call		989.00000	740,000	10.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/02/2011	Bond Future	8.75	Put		143.00000	102,000	10.09	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		1,235.00000	991,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		87.00000	51,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		766.00000	521,000	10.07	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		223.00000	186,000	10.07	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		1,251.00000	1,252,000	10.65	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,532.00000	2,742,000	10.65	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		1,377.00000	1,371,000	10.67	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,354.00000	2,557,000	10.67	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		1,133.00000	1,140,000	10.62	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,720.00000	2,936,000	10.62	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		1,167.00000	1,221,000	10.26	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		4,571.00000	4,835,000	10.26	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,264.00000	1,315,000	10.28	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		4,361.00000	4,623,000	10.28	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		1,074.00000	1,132,000	10.24	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		4,786.00000	5,054,000	10.24	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		0.00000	2,642,000	10.60	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		995.00000	3,859,000	10.60	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		0.00000	2,775,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		706.00000	3,703,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		0.00000	2,512,000	10.56	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		1,285.00000	4,020,000	10.56	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	11,372

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/02/2011	Bond Future			8.66400	8.64900		15.75	0.00	0	20,900
R209	On	05/05/2011	Bond Future			8.72900	8.71400		16.75	0.00	0	200
R209	On	04/08/2011	Bond Future			8.79700	8.78200		16.50	0.00	0	0
R209	On	03/11/2011	Bond Future			8.86300	8.84700		16.75	0.00	0	1,089
Total R209 Future										0.00	0	22,189
R209	On	03/02/2011	Bond Future	9.00	Call		2,801.00000	2,659,000	15.90	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		23.00000	3,000	15.90	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,172.00000	3,039,000	15.92	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		12.00000	1,000	15.92	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		2,433.00000	2,278,000	15.87	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		40.00000	8,000	15.87	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		1,733.00000	1,741,000	16.59	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		3,489.00000	3,618,000	16.59	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		1,903.00000	1,905,000	16.62	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		3,243.00000	3,365,000	16.62	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		1,572.00000	1,586,000	16.55	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,748.00000	3,882,000	16.55	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		2,475.00000	2,529,000	16.31	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,772.00000	4,945,000	16.31	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		2,648.00000	2,696,000	16.35	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,529.00000	4,696,000	16.35	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		2,308.00000	2,369,000	16.27	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		5,024.00000	5,204,000	16.27	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		10,095.00000	9,989,000	17.61	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		700.00000	714,000	17.61	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	Call		0.00000	3,932,000	16.75	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		768.00000	4,825,000	16.75	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		0.00000	4,120,000	16.79	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		370.00000	4,616,000	16.79	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		0.00000	3,749,000	16.71	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		1,168.00000	5,043,000	16.71	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	22,189
R210	On	03/02/2011	Bond Future			1.05300	1.02400			0.00	0	2
Total R210 Future										0.00	0	2
R210	On	03/02/2011	Bond Future	3.10	Call		31,328.00000	30,813,000		0.00	0	0
R210	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R210	On	03/02/2011	Bond Future	3.15	Call		31,960.00000	31,445,000		0.00	0	0
R210	On	03/02/2011	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0
R210	On	03/02/2011	Bond Future	3.05	Call		30,691.00000	30,176,000		0.00	0	0
R210	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
Total R210 Option										0.00	0	0
Total For R210										0.00	0	2
R211	On	03/02/2011	Bond Future			1.77900	1.77800			0.00	0	589
Total R211 Future										0.00	0	589
R211	On	03/02/2011	Bond Future	2.50	Call		4,078.00000	4,072,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.55	Call		4,353.00000	4,347,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.45	Call		3,801.00000	3,795,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0
Total R211 Option										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	589
R212	On	03/02/2011	Bond Future			2.53200	2.52200			232,671,229.64	2,278	2,518
R212	On	05/05/2011	Bond Future			2.44500	2.43400			236,029,229.44	2,278	1,998
Total R212 Future										468,700,459.08	4,556	4,516
R212	On	03/02/2011	Bond Future	3.00	Call		4,498.00000	4,402,000		0.00	0	0
R212	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
R212	On	03/02/2011	Bond Future	3.05	Call		4,955.00000	4,859,000		0.00	0	0
R212	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R212	On	03/02/2011	Bond Future	2.95	Call		4,038.00000	3,942,000		0.00	0	0
R212	On	03/02/2011	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.25	Call		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.25	Put		1,774.00000	1,879,000		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		1,289.00000	1,394,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.20	Call		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.20	Put		2,262.00000	2,367,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										468,700,459.08	4,556	4,516
R213	On	03/02/2011	Bond Future			8.73400	8.72000			0.00	0	0
R213	On	05/05/2011	Bond Future			8.80600	8.79200			0.00	0	0
R213	On	04/08/2011	Bond Future			8.88200	8.86700			0.00	0	0
R213	On	03/11/2011	Bond Future			8.95800	8.94300			0.00	0	0
Total R213 Future										0.00	0	0
R213	On	03/02/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R213	On	03/02/2011	Bond Future	8.00	Put		6,256.00000	6,372,000		0.00	0	0
R213	On	03/02/2011	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	03/02/2011	Bond Future	8.05	Put	5,800.00000	5,915,000		0.00	0	0
R213	On	03/02/2011	Bond Future	7.95	Call	0.00000	0,000		0.00	0	0
R213	On	03/02/2011	Bond Future	7.95	Put	6,717.00000	6,832,000		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	6,819.00000	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	6,365.00000	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	7,278.00000	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	7,393.00000	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	6,940.00000	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	7,849.00000	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	1,542.00000	1,660,000		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	1,139.00000	1,257,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Call	0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Put	1,949.00000	2,067,000		0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									0.00	0	0
Total for Bond									2,075,466,841.60	15,172	123,501
GOVI	On	03/02/2011	GOVI			337.53400	337.89100		0.00	0	166
GOVI	On	05/05/2011	GOVI			342.41400	342.77500		0.00	0	139

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total GOVI Future							0.00	0	305
GOVI On 03/02/2011 GOVI	343.00	Call		0.00000	0,000		0.00	0	0
GOVI On 03/02/2011 GOVI	343.00	Put		51,090.00000	54,660,000		0.00	0	0
GOVI On 03/02/2011 GOVI	343.01	Call		0.00000	0,000		0.00	0	0
GOVI On 03/02/2011 GOVI	343.01	Put		51,190.00000	54,760,000		0.00	0	0
GOVI On 03/02/2011 GOVI	342.99	Call		0.00000	0,000		0.00	0	0
GOVI On 03/02/2011 GOVI	342.99	Put		50,990.00000	54,560,000		0.00	0	0
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		62,250.00000	65,860,000		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		62,350.00000	65,960,000		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		62,150.00000	65,760,000		0.00	0	0
Total GOVI Option							0.00	0	0
Total For GOVI							0.00	0	305
Total for GOVI							0.00	0	305
AL7T On 03/02/2011 Index Future			364.53900	365.08700			0.00	0	30
AL7T On 05/05/2011 Index Future			369.80900	370.36400			0.00	0	0
AL7T On 04/08/2011 Index Future			375.13700	375.69800			0.00	0	0
Total AL7T Future							0.00	0	30
Total For AL7T							0.00	0	30
ALBI On 03/02/2011 Index Future			336.66700	337.02200			0.00	0	299
ALBI On 05/05/2011 Index Future			341.53500	341.89400			6,830,700.00	2	816
ALBI On 04/08/2011 Index Future			346.45500	346.81800			0.00	0	0
Total ALBI Future							6,830,700.00	2	1,115
Total For ALBI							6,830,700.00	2	1,115
CRD1 On 03/02/2011 Index Future			151.42400	151.49200			3,028,480.00	2	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1 On 05/05/2011 Index Future			153.49900	153.56700			3,069,980.00	2	2
CRD1 On 04/08/2011 Index Future			155.59600	155.66600			0.00	0	0
Total CRD1 Future							6,098,460.00	4	2
Total For CRD1							6,098,460.00	4	2
IGOV On 03/02/2011 Index Future			147.11800	147.62600			0.00	0	9
IGOV On 05/05/2011 Index Future			149.24500	149.76000			0.00	0	0
IGOV On 04/08/2011 Index Future			151.39500	151.91700			0.00	0	0
Total IGOV Future							0.00	0	9
Total For IGOV							0.00	0	9
ILBI On 03/02/2011 Index Future			398.04100	399.53600			0.00	0	17
ILBI On 05/05/2011 Index Future			403.54500	405.06000			0.00	0	336
Total ILBI Future							0.00	0	353
Total For ILBI							0.00	0	353
OTH1 On 03/02/2011 Index Future			331.64700	331.98600			9,949,410.00	3	0
OTH1 On 05/05/2011 Index Future			336.44200	336.78500			10,093,260.00	3	3
OTH1 On 04/08/2011 Index Future			341.28900	341.63600			0.00	0	0
Total OTH1 Future							20,042,670.00	6	3
Total For OTH1							20,042,670.00	6	3
TRT1 On 03/02/2011 Index Future			333.56800	334.19300			333,568,000.00	100	0
TRT1 On 05/05/2011 Index Future			338.13900	338.77100			338,139,000.00	100	100
TRT1 On 04/08/2011 Index Future			342.76000	343.40000			0.00	0	0
Total TRT1 Future							671,707,000.00	200	100
Total For TRT1							671,707,000.00	200	100
Total for Index							704,678,830.00	212	1,612
JIBAR On 16/02/2011 Jibar Future			5.62100	5.63900			0.00	0	5,000
JIBAR On 16/03/2011 Jibar Future			5.69000	5.69200			0.00	0	5,790
JIBAR On 20/04/2011 Jibar Future			5.75600	5.73800			0.00	0	2
JIBAR On 18/05/2011 Jibar Future			5.81200	5.77600			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 15/06/2011 Jibar Future			5.86500	5.81900			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.93200	5.88600			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			6.07500	6.03000			0.00	0	15,890
JIBAR On 21/12/2011 Jibar Future			6.55700	6.49100			0.00	0	5,290
JIBAR On 20/03/2012 Jibar Future			7.00200	6.94000			0.00	0	790
JIBAR On 20/06/2012 Jibar Future			7.43400	7.37700			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.86800	7.80100			0.00	500	44,510
JIBAR On 19/12/2012 Jibar Future			8.27400	8.14000			0.00	100	490
Total Jibar Future							0.00	600	86,542
Total For JIBAR FUTURE							0.00	600	86,542
Total for Jibar							0.00	600	86,542
Total for Derivatives :							2,780,145,671.60	15,984	211,960
R155 On 31/08/2011 Spot Bond			6.45000	6.42000			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			7.88000	7.85000			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			8.71500	8.69500			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			7.71500	7.68500			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			2.74000	2.74000			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			8.37500	8.34000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R203 SPOT							0.00	0	0
Total For R203							0.00	0	0
R204 On 21/12/2018 Spot Bond			8.51500	8.48000			0.00	0	0
Total R204 SPOT							0.00	0	0
Total For R204							0.00	0	0
R206 On 15/01/2014 Spot Bond			7.39000	7.37000			0.00	0	0
Total R206 SPOT							0.00	0	0
Total For R206							0.00	0	0
R207 On 15/01/2020 Spot Bond			8.62000	8.59000			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			8.64000	8.60500			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			8.66000	8.64500			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			2.72000	2.71000			0.00	0	0
Total R212 SPOT							0.00	0	0
Total For R212							0.00	0	0
R213 On 28/02/2031 Spot Bond			8.00000	8.00000			0.00	0	0
Total R213 SPOT							0.00	0	0
Total For R213							0.00	0	0
Total for SPOT							0.00	0	0
Total for SPOT :							0.00	0	0
Total Futures							2,780,145,671.60	15,984	202,460
Total Options							0.00	0	9,500
Grand Total:							2,780,145,671.60	15,984	211,960