



# Interest Rates Daily MTM Report

Daily summary for: 10/02/2011

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			7.95500	7.94100		4.75	976,609.52	8	2,605
R157	On	04/08/2011	Bond Future			8.12900	8.11400		4.75	0.00	0	0
R157	On	03/11/2011	Bond Future			8.31600	8.30000		4.75	0.00	0	3,694
R157	On	02/02/2012	Bond Future			8.52500	8.50600			0.00	0	0
<b>Total R157 Future</b>										<b>976,609.52</b>	<b>8</b>	<b>6,299</b>
R157	On	05/05/2011	Bond Future	7.75	Call		760.00000	731,000	4.69	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,540.00000	1,568,000	4.69	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		844.00000	814,000	4.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,419.00000	1,446,000	4.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		681.00000	654,000	4.68	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,666.00000	1,696,000	4.68	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		608.00000	583,000	4.67	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,799.00000	1,830,000	4.67	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		662.00000	643,000	4.54	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		3,037.00000	3,075,000	4.54	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		721.00000	700,000	4.55	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,900.00000	2,936,000	4.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.45	Call		607.00000	589,000	4.53	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		3,178.00000	3,217,000	4.53	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		1,839.00000	1,807,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		2,018.00000	2,043,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		1,932.00000	1,900,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,932.00000	1,957,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,748.00000	1,717,000	4.73	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		2,107.00000	2,133,000	4.73	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		0.00000	0,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		20.00000	83,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		147.00000	83,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		0.00000	0,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		0.00000	0,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		187.00000	250,000		0.00	0	0
<b>Total R157 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157</b>										<b>976,609.52</b>	<b>8</b>	<b>6,299</b>
R186	On	05/05/2011	Bond Future			8.73600	8.70600		12.50	0.00	0	18,980
R186	On	04/08/2011	Bond Future			8.83200	8.80100		12.75	0.00	0	0
R186	On	03/11/2011	Bond Future			8.92500	8.89300		12.50	0.00	0	12,959
R186	On	02/02/2012	Bond Future			9.01800	8.98500			0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>31,939</b>
R186	On	05/05/2011	Bond Future	8.75	Call		3,073.00000	2,908,000	12.50	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,661.00000	2,777,000	12.50	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		3,323.00000	3,151,000	12.53	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,446.00000	2,555,000	12.53	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		2,834.00000	2,676,000	12.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.70	Put		2,890.00000	3,013,000	12.47	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		7,548.00000	7,771,000	12.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		638.00000	580,000	12.11	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		1,934.00000	1,836,000	12.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		7,168.00000	7,354,000	12.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		2,087.00000	1,983,000	12.31	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		6,831.00000	7,012,000	12.31	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		1,789.00000	1,695,000	12.26	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		7,515.00000	7,705,000	12.26	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		5,471.00000	5,304,000	12.50	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		4,512.00000	4,633,000	12.50	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		5,714.00000	5,543,000	12.54	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		4,312.00000	4,429,000	12.54	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		5,233.00000	5,070,000	12.47	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		4,721.00000	4,846,000	12.47	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		132.00000	0,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		0.00000	159,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		572.00000	281,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		310.00000	601,000		0.00	0	0
<b>Total R186 Option</b>										<b>0.00</b>	<b>0</b>	<b>5,500</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>37,439</b>
R201	On	05/05/2011	Bond Future			7.80900	7.79500		4.25	0.00	0	484
R201	On	04/08/2011	Bond Future			7.99500	7.97900		4.25	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			8.19400	8.17600		4.00	0.00	0	0
R201	On	02/02/2012	Bond Future			8.41500	8.39600			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		801.00000	775,000	4.25	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		943.00000	961,000	4.25	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		880.00000	853,000	4.26	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		864.00000	881,000	4.26	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		725.00000	700,000	4.23	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		1,025.00000	1,045,000	4.23	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		382.00000	368,000	4.00	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		2,555.00000	2,588,000	4.00	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		422.00000	408,000	4.02	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		2,444.00000	2,477,000	4.02	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		347.00000	334,000	3.99	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		2,671.00000	2,705,000	3.99	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,183.00000	1,159,000	3.94	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		1,665.00000	1,690,000	3.94	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,249.00000	1,224,000	3.95	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		1,594.00000	1,618,000	3.95	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,119.00000	1,096,000	3.92	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		1,739.00000	1,765,000	3.92	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		0.00000	0,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		369.00000	416,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		0.00000	0,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		242.00000	290,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future	8.20	Call		0.00000	0,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		495.00000	543,000		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			0.43700	0.44600			0.00	0	10,089
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>10,089</b>
R202	On	05/05/2011	Bond Future	2.05	Call		39,250.00000	39,509,000		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		40,278.00000	40,537,000		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		38,212.00000	38,471,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		1.00000	0,000		0.00	0	0
<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>10,089</b>
R203	On	05/05/2011	Bond Future			8.41300	8.41000		7.25	0.00	0	516
R203	On	04/08/2011	Bond Future			8.55600	8.55200		7.25	0.00	0	0
R203	On	03/11/2011	Bond Future			8.70300	8.69900		7.25	0.00	0	1,404
R203	On	02/02/2012	Bond Future			8.86000	8.85600			0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,920</b>
R203	On	05/05/2011	Bond Future	8.25	Call		1,036.00000	1,022,000	7.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,811.00000	1,812,000	7.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		1,141.00000	1,127,000	7.17	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,673.00000	1,674,000	7.17	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		937.00000	923,000	7.14	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,956.00000	1,956,000	7.14	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		945.00000	934,000	6.93	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,546.00000	3,554,000	6.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/08/2011	Bond Future	8.05	Call		1,022.00000	1,011,000	6.95	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,384.00000	3,392,000	6.95	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		872.00000	862,000	6.90	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,713.00000	3,721,000	6.90	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		2,003.00000	1,991,000	7.13	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		2,895.00000	2,901,000	7.13	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		2,110.00000	2,097,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		2,777.00000	2,782,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,900.00000	1,888,000	7.11	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		3,017.00000	3,023,000	7.11	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		454.00000	471,000		0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		240.00000	257,000		0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		669.00000	686,000		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>1,920</b>
R204	On	05/05/2011	Bond Future			8.53200	8.51700		8.50	0.00	0	100
R204	On	04/08/2011	Bond Future			8.66300	8.64800		8.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.79400	8.77900		8.25	0.00	0	1,867
R204	On	02/02/2012	Bond Future			8.93000	8.91400			0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,967</b>
R204	On	05/05/2011	Bond Future	8.50	Call		1,595.00000	1,545,000	8.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,687.00000	1,719,000	8.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,733.00000	1,681,000	8.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2011	Bond Future	8.55	Put		1,554.00000	1,584,000	8.52	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		1,463.00000	1,415,000	8.48	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,827.00000	1,860,000	8.48	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		916.00000	889,000	8.14	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,393.00000	4,445,000	8.14	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		995.00000	966,000	8.16	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,198.00000	4,248,000	8.16	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		842.00000	817,000	8.11	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		4,594.00000	4,648,000	8.11	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,715.00000	2,671,000	8.25	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		2,862.00000	2,895,000	8.25	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,847.00000	2,802,000	8.28	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		2,740.00000	2,772,000	8.28	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,578.00000	2,536,000	8.20	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		2,980.00000	3,014,000	8.20	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		421.00000	343,000		0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		665.00000	586,000		0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		177.00000	98,000		0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		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>1,967</b>
R206	On	05/05/2011	Bond Future			7.46500	7.45600		3.25	0.00	0	0
R206	On	04/08/2011	Bond Future			7.67400	7.66400		3.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future			7.89700	7.88500		3.00	0.00	0	0
R206	On	02/02/2012	Bond Future			8.16500	8.15200			0.00	0	0
<b>Total R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R206	On	05/05/2011	Bond Future	7.50	Call		695.00000	680,000	3.25	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		590.00000	596,000	3.25	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		761.00000	745,000	3.26	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		536.00000	542,000	3.26	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		632.00000	618,000	3.24	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		646.00000	654,000	3.24	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		324.00000	316,000	3.09	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,782.00000	1,795,000	3.09	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		355.00000	348,000	3.11	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,702.00000	1,717,000	3.11	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		296.00000	289,000	3.08	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,864.00000	1,879,000	3.08	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		897.00000	884,000	2.95	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		1,163.00000	1,173,000	2.95	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		945.00000	932,000	2.96	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		1,112.00000	1,123,000	2.96	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		849.00000	837,000	2.94	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		1,213.00000	1,225,000	2.94	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		266.00000	289,000		0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		178.00000	201,000		0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/02/2012	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		354.00000	376,000		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>0</b>
R207	On	05/05/2011	Bond Future			8.57400	8.56000		9.50	0.00	0	1,085
R207	On	04/08/2011	Bond Future			8.69500	8.68000		9.75	0.00	0	0
R207	On	03/11/2011	Bond Future			8.81000	8.79500		9.50	0.00	0	600
R207	On	02/02/2012	Bond Future			8.93100	8.91500			0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,685</b>
R207	On	05/05/2011	Bond Future	8.50	Call		1,545.00000	1,497,000	9.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,890.00000	1,922,000	9.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		1,684.00000	1,634,000	9.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,741.00000	1,772,000	9.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		1,413.00000	1,367,000	9.39	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,046.00000	2,081,000	9.39	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		1,431.00000	1,395,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		3,867.00000	3,915,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,535.00000	1,498,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,684.00000	3,730,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		1,332.00000	1,297,000	9.50	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		4,057.00000	4,106,000	9.50	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,871.00000	2,825,000	9.38	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		3,115.00000	3,151,000	9.38	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		3,009.00000	2,961,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		2,982.00000	3,015,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,737.00000	2,692,000	9.36	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	8.70	Put		3,254.00000	3,290,000	9.36	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		446.00000	362,000		0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		708.00000	623,000		0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		184.00000	100,000		0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		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>1,685</b>
R208	On	05/05/2011	Bond Future			8.61000	8.59000		10.75	0.00	0	190
R208	On	04/08/2011	Bond Future			8.71700	8.69700		10.50	0.00	0	0
R208	On	03/11/2011	Bond Future			8.82400	8.80300		10.75	0.00	0	5,584
R208	On	02/02/2012	Bond Future			8.93200	8.91000			0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>5,774</b>
R208	On	05/05/2011	Bond Future	8.50	Call		1,561.00000	1,495,000	10.65	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,108.00000	2,163,000	10.65	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		1,703.00000	1,634,000	10.67	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,946.00000	1,997,000	10.67	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		1,427.00000	1,364,000	10.62	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,280.00000	2,337,000	10.62	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		1,465.00000	1,418,000	10.26	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		4,158.00000	4,229,000	10.26	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,574.00000	1,524,000	10.28	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		3,960.00000	4,028,000	10.28	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		1,362.00000	1,317,000	10.24	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		4,362.00000	4,436,000	10.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.75	Call		3,027.00000	2,960,000	10.60	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		3,333.00000	3,387,000	10.60	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		3,173.00000	3,105,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		3,190.00000	3,243,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,884.00000	2,819,000	10.56	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		3,481.00000	3,537,000	10.56	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		505.00000	381,000		0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		784.00000	660,000		0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		225.00000	101,000		0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		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>5,774</b>
R209	On	05/05/2011	Bond Future			8.69200	8.64600		16.75	0.00	0	21,100
R209	On	04/08/2011	Bond Future			8.76200	8.71500		16.50	0.00	0	0
R209	On	03/11/2011	Bond Future			8.83000	8.78200		16.75	0.00	0	1,089
R209	On	02/02/2012	Bond Future			8.89700	8.84700			0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>22,189</b>
R209	On	05/05/2011	Bond Future	8.50	Call		1,900.00000	1,727,000	16.59	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		3,105.00000	3,305,000	16.59	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		2,080.00000	1,896,000	16.62	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,869.00000	3,058,000	16.62	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		1,730.00000	1,567,000	16.55	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,355.00000	3,565,000	16.55	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		2,725.00000	2,551,000	16.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future	8.50	Put		4,486.00000	4,689,000	16.31	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		2,902.00000	2,722,000	16.35	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,248.00000	4,444,000	16.35	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		2,553.00000	2,387,000	16.27	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,733.00000	4,944,000	16.27	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		10,510.00000	10,174,000	17.61	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		580.00000	620,000	17.61	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		4,185.00000	3,982,000	16.75	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		4,440.00000	4,616,000	16.75	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		4,382.00000	4,174,000	16.79	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		4,239.00000	4,411,000	16.79	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		3,992.00000	3,796,000	16.71	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		4,647.00000	4,831,000	16.71	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		1,184.00000	794,000		0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		1,564.00000	1,174,000		0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		800.00000	410,000		0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		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>22,189</b>
R211	On	05/05/2011	Bond Future			1.60500	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	2,948,000		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	3,219,000		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	2.19	Put		0.00000	0,000		0.00	0	0
R211	On	05/05/2011	Bond Future	2.09	Call		2,766.00000	2,676,000		0.00	0	0
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			2.50500	2.47400			0.00	0	2,518
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,518</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		2,155.00000	2,450,000		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		1,670.00000	1,964,000		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		2,644.00000	2,938,000		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>2,518</b>
R213	On	05/05/2011	Bond Future			8.77800	8.75300			0.00	0	0
R213	On	04/08/2011	Bond Future			8.85600	8.83100			0.00	0	0
R213	On	03/11/2011	Bond Future			8.93500	8.90900			0.00	0	0
R213	On	02/02/2012	Bond Future			9.01500	8.98800			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		6,502.00000	6,706,000		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		6,047.00000	6,251,000		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		6,960.00000	7,164,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.00	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	8.00	Put	7,105.00000	7,305,000		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	6,652.00000	6,852,000		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	7,561.00000	7,761,000		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	1,274.00000	1,479,000		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	870.00000	1,075,000		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	1,680.00000	1,886,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Call	94.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Put	0.00000	117,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Call	481.00000	271,000		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	297.00000	507,000		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>976,609.52</b>	<b>8</b>	<b>90,903</b>
GOVI	On	05/05/2011	GOVI			344.11000	344.51600		0.00	0	205
GOVI	On	04/08/2011	GOVI			348.95400	349.36300		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	44,840.00000	48,900,000		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		44,940.00000	49,000,000		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		44,740.00000	48,800,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Call		13,630.00000	9,540,000		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		13,530.00000	9,440,000		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		13,730.00000	9,640,000		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			372.73600	373.10000			0.00	0	30
AL7T	On	04/08/2011	Index Future			377.98300	378.34900			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			343.24400	343.68700			0.00	0	1,064
ALBI	On	04/08/2011	Index Future			348.07600	348.52300			0.00	0	0
<b>Total ALBI Future</b>										<b>0.00</b>	<b>0</b>	<b>1,064</b>
<b>Total For ALBI</b>										<b>0.00</b>	<b>0</b>	<b>1,064</b>
CRD1	On	05/05/2011	Index Future			154.26300	154.33900			0.00	0	2
CRD1	On	04/08/2011	Index Future			156.37500	156.45100			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			148.92400	148.89400			2,978,480.00	2	58
IGOV	On	04/08/2011	Index Future			151.02100	150.98900			0.00	0	0
<b>Total IGOV Future</b>										<b>2,978,480.00</b>	<b>2</b>	<b>58</b>
<b>Total For IGOV</b>										<b>2,978,480.00</b>	<b>2</b>	<b>58</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	05/05/2011	Index Future			402.81800	402.74000			0.00	0	336
<b>Total ILBI Future</b>										<b>0.00</b>	<b>0</b>	<b>336</b>
<b>Total For ILBI</b>										<b>0.00</b>	<b>0</b>	<b>336</b>
OTH1	On	05/05/2011	Index Future			338.21800	338.85700			0.00	0	3
OTH1	On	04/08/2011	Index Future			342.97900	343.62400			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			339.79700	340.21200			0.00	0	100
TRT1	On	04/08/2011	Index Future			344.44900	344.86900			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>2,978,480.00</b>	<b>2</b>	<b>1,593</b>
JIBAR	On	16/02/2011	Jibar Future			5.58900	5.58000			0.00	0	5,000
JIBAR	On	16/03/2011	Jibar Future			5.59500	5.60400			0.00	0	6,040
JIBAR	On	20/04/2011	Jibar Future			5.65000	5.64000			0.00	0	2,000
JIBAR	On	18/05/2011	Jibar Future			5.68100	5.67000			0.00	0	3,001
JIBAR	On	15/06/2011	Jibar Future			5.71700	5.70400			0.00	0	3,890
JIBAR	On	20/07/2011	Jibar Future			5.79900	5.78400			0.00	0	2,000
JIBAR	On	21/09/2011	Jibar Future			5.93000	5.93400			0.00	600	15,390
JIBAR	On	21/12/2011	Jibar Future			6.36400	6.37200			0.00	0	5,290
JIBAR	On	20/03/2012	Jibar Future			6.82000	6.82000			0.00	0	790
JIBAR	On	20/06/2012	Jibar Future			7.27200	7.27400			0.00	0	2,890
JIBAR	On	19/09/2012	Jibar Future			7.69600	7.72400			0.00	0	44,510
JIBAR	On	19/12/2012	Jibar Future			8.10500	8.08000			0.00	0	490
<b>Total Jibar Future</b>										<b>0.00</b>	<b>600</b>	<b>91,291</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>600</b>	<b>91,291</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>600</b>	<b>91,291</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for Derivatives :</b>							<b>3,955,089.52</b>	<b>610</b>	<b>183,992</b>
R155	On	31/08/2011	Spot Bond	6.05000	6.03500		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	7.83000	7.81500		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	8.66000	8.63000		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	7.68000	7.66500		0.00	0	0
<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	2.79000	2.80000		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	8.30500	8.30000		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	8.43000	8.41500		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	7.33000	7.32000		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	8.48000	8.46500		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	8.52500	8.50500		0.00	0	0
<b>Total R208 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 R208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Spot Bond			8.63500	8.59000			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			2.78000	2.75000			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			8.00000	8.00000			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>
<b>Total for SPOT :</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>							<b>3,955,089.52</b>	<b>610</b>	<b>178,492</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>5,500</b>
<b>Grand Total:</b>							<b>3,955,089.52</b>	<b>610</b>	<b>183,992</b>