



# Interest Rates Daily MTM Report

Daily summary for: 06/05/2011

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
<b>Total ES18 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES23 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ES26 On 02/04/2026 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES26 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total ES33 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R155 On 31/08/2011 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R155 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R155</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157 On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157/F On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
<b>Total R157/R201 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R211</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R212	On	31/01/2022			100.00000	100.00000			0.00	0	0
<b>Total R212 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R213	On	28/02/2031			100.00000	100.00000			0.00	0	0
<b>Total R213 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R213/F	On	28/02/2031			100.00000	100.00000			0.00	0	0
<b>Total R213/R186 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R214	On	28/02/2041			100.00000	100.00000			0.00	0	0
<b>Total R214 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R214/F	On	28/02/2041			100.00000	100.00000			0.00	0	0
<b>Total R214/R209 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214/R209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Price Contribution</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R157	On	05/05/2011			7.65000	7.61600		3.25	0.00	0	0
R157	On	04/08/2011			7.69800	7.79700		3.75	0.00	0	3,070
R157	On	03/11/2011			7.82700	7.92700		3.75	0.00	0	3,684
R157	On	02/02/2012			7.96800	8.09600		3.75	0.00	0	0
R157	On	03/05/2012			8.13400	8.26400		3.75	0.00	0	0
<b>Total R157 Future</b>									<b>0.00</b>	<b>0</b>	<b>6,754</b>
R157	On	04/08/2011	7.50	Call		458.00000	585,000	3.69	0.00	0	1,000
R157	On	04/08/2011	7.50	Put		1,614.00000	1,357,000	3.69	0.00	0	0
R157	On	04/08/2011	7.55	Call		524.00000	662,000	3.70	0.00	0	0
R157	On	04/08/2011	7.55	Put		1,485.00000	1,239,000	3.70	0.00	0	0
R157	On	04/08/2011	7.45	Call		399.00000	514,000	3.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.45	Put		1,751.00000	1,482,000	3.68	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Put		2,520.00000	2,201,000	3.62	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Call		182.00000	246,000	3.62	0.00	0	1,320
R157	On	04/08/2011	Bond Future	7.60	Put		1,360.00000	1,127,000	3.71	0.00	0	0
R157	On	04/08/2011	Bond Future	7.60	Call		595.00000	746,000	3.71	0.00	0	440
R157	On	04/08/2011	Bond Future	7.80	Call		944.00000	1,145,000	3.77	0.00	0	0
R157	On	04/08/2011	Bond Future	7.80	Put		932.00000	750,000	3.77	0.00	0	440
R157	On	04/08/2011	Bond Future	8.20	Call		1,927.00000	2,217,000	3.89	0.00	0	0
R157	On	04/08/2011	Bond Future	8.20	Put		381.00000	287,000	3.89	0.00	0	1,320
R157	On	03/11/2011	Bond Future	8.25	Call		1,956.00000	2,195,000	3.83	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		790.00000	665,000	3.83	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		2,077.00000	2,323,000	3.85	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		732.00000	614,000	3.85	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,839.00000	2,071,000	3.81	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		853.00000	721,000	3.81	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,372.00000	2,656,000	3.83	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		1,014.00000	863,000	3.83	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		2,484.00000	2,774,000	3.85	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		959.00000	814,000	3.85	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,263.00000	2,540,000	3.81	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		1,072.00000	914,000	3.81	0.00	0	0
R157	On	03/05/2012	Bond Future	8.25	Call		1,727.00000	1,938,000	3.75	0.00	0	0
R157	On	03/05/2012	Bond Future	8.25	Put		1,771.00000	1,572,000	3.75	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Call		1,812.00000	2,030,000	3.77	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Put		1,699.00000	1,506,000	3.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	8.20	Call		1,644.00000	1,850,000	3.74	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Put		1,846.00000	1,641,000	3.74	0.00	0	0
<b>Total R157 Option</b>										<b>0.00</b>	<b>0</b>	<b>4,520</b>
<b>Total For R157</b>										<b>0.00</b>	<b>0</b>	<b>11,274</b>
R186	On	05/05/2011	Bond Future			8.67000	8.62600		8.75	0.00	0	0
R186	On	04/08/2011	Bond Future			8.67100	8.76800		11.00	3,503,416.50	30	19,446
R186	On	03/11/2011	Bond Future			8.75000	8.84700		11.00	12,562,727.80	106	13,791
R186	On	02/02/2012	Bond Future			8.82900	8.93600		11.75	0.00	0	2,500
R186	On	03/05/2012	Bond Future			8.91400	9.02100		11.25	0.00	0	0
<b>Total R186 Future</b>										<b>16,066,144.30</b>	<b>136</b>	<b>35,737</b>
R186	On	04/08/2011	Bond Future	8.25	Call		787.00000	999,000	10.70	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		5,717.00000	5,028,000	10.70	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		901.00000	1,135,000	10.73	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		5,341.00000	4,675,000	10.73	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		686.00000	877,000	10.68	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		6,108.00000	5,398,000	10.68	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Put		4,980.00000	4,337,000	10.76	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Call		1,026.00000	1,283,000	10.76	0.00	0	600
R186	On	04/08/2011	Bond Future	8.70	Put		2,866.00000	2,402,000	10.97	0.00	0	0
R186	On	04/08/2011	Bond Future	8.70	Call		2,236.00000	2,672,000	10.97	0.00	0	200
R186	On	04/08/2011	Bond Future	8.95	Call		3,471.00000	4,033,000	11.15	0.00	0	0
R186	On	04/08/2011	Bond Future	8.95	Put		1,809.00000	1,471,000	11.15	0.00	0	200
R186	On	04/08/2011	Bond Future	9.70	Call		8,482.00000	9,296,000	11.73	0.00	0	0
R186	On	04/08/2011	Bond Future	9.70	Put		334.00000	248,000	11.73	0.00	0	600
R186	On	03/11/2011	Bond Future	9.00	Call		4,415.00000	4,929,000	11.20	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		3,041.00000	2,671,000	11.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	9.05	Call		4,673.00000	5,204,000	11.23	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		2,855.00000	2,502,000	11.23	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		4,164.00000	4,662,000	11.16	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		3,236.00000	2,850,000	11.16	0.00	0	0
R186	On	03/11/2011	Bond Future	8.75	Put		4,117.00000	3,662,000	11.00	0.00	0	0
R186	On	03/11/2011	Bond Future	8.75	Call		3,233.00000	3,662,000	11.00	0.00	0	5,600
R186	On	02/02/2012	Bond Future	9.00	Call		4,901.00000	5,424,000	11.75	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		4,334.00000	3,900,000	11.75	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		5,139.00000	5,678,000	11.79	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		4,132.00000	3,714,000	11.79	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		4,669.00000	5,178,000	11.72	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		4,545.00000	4,097,000	11.72	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Call		5,102.00000	5,594,000	11.25	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Put		5,285.00000	4,838,000	11.25	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Call		5,337.00000	5,841,000	11.31	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Put		5,084.00000	4,650,000	11.31	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Call		4,879.00000	5,358,000	11.21	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Put		5,501.00000	5,041,000	11.21	0.00	0	0
<b>Total R186 Option</b>										<b>0.00</b>	<b>0</b>	<b>7,200</b>
<b>Total For R186</b>										<b>16,066,144.30</b>	<b>136</b>	<b>42,937</b>
R189	On	05/05/2011	Bond Future			209.01649	209.01814			0.00	0	0
R189	On	04/08/2011	Bond Future			212.24070	212.10549			0.00	0	0
<b>Total R189 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R189	On	04/08/2011	Bond Future	212.00	Call		105.00000	241,000		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		55.00000	191,000		0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	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		155.00000	291,000		0.00	0	0
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0
<b>Total R189 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197	On	05/05/2011	Bond Future			232.96281	232.96457			0.00	0	0
R197	On	04/08/2011	Bond Future			231.81779	232.19084			0.00	0	0
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197	On	04/08/2011	Bond Future	231.50	Call		691.00000	318,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.50	Put		0.00000	0,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.55	Call		641.00000	268,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.55	Put		0.00000	0,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.45	Call		741.00000	368,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.45	Put		0.00000	0,000		0.00	0	0
<b>Total R197 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R201	On	05/05/2011	Bond Future			7.24000	7.21100		2.75	0.00	0	0
R201	On	04/08/2011	Bond Future			7.27100	7.37100		3.25	0.00	0	170
R201	On	03/11/2011	Bond Future			7.37700	7.47800		3.00	0.00	0	317
R201	On	02/02/2012	Bond Future			7.49000	7.62300		3.25	0.00	0	0
R201	On	03/05/2012	Bond Future			7.63400	7.77100		3.00	0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>487</b>
R201	On	04/08/2011	Bond Future	7.25	Call		504.00000	637,000	3.20	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		869.00000	700,000	3.20	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		571.00000	715,000	3.21	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		785.00000	628,000	3.21	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		443.00000	565,000	3.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/08/2011	Bond Future	7.20	Put		959.00000	779,000	3.18	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,834.00000	2,045,000	3.14	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		387.00000	315,000	3.14	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,938.00000	2,155,000	3.15	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		354.00000	288,000	3.15	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,732.00000	1,938,000	3.13	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		423.00000	346,000	3.13	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		2,197.00000	2,443,000	3.47	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		595.00000	497,000	3.47	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		2,290.00000	2,541,000	3.48	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		561.00000	468,000	3.48	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		2,105.00000	2,347,000	3.45	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		629.00000	527,000	3.45	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Call		1,238.00000	1,405,000	3.00	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Put		1,288.00000	1,130,000	3.00	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Call		1,305.00000	1,477,000	3.02	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Put		1,236.00000	1,084,000	3.02	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Call		1,173.00000	1,335,000	2.98	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Put		1,341.00000	1,178,000	2.98	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>487</b>
R202	On	05/05/2011	Bond Future			2.68000	0.32600			0.00	0	0
R202	On	04/08/2011	Bond Future			0.26400	0.27500			0.00	0	10,088
R202	On	03/11/2011	Bond Future			0.18100	0.19200			0.00	0	400
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>10,488</b>
R202	On	04/08/2011	Bond Future	1.00	Call		19,793.00000	20,117,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		21,053.00000	21,376,000		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		18,521.00000	18,844,000		0.00	0	0
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.50	Call		8,803.00000	9,128,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.55	Call		10,181.00000	10,506,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.45	Call		7,412.00000	7,737,000		0.00	0	0
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	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>10,488</b>
R203	On	05/05/2011	Bond Future			8.24000	8.19600		5.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.27900	8.37400		5.75	85,010,456.72	824	824
R203	On	03/11/2011	Bond Future			8.39600	8.49100		6.00	0.00	0	1,633
R203	On	02/02/2012	Bond Future			8.52000	8.63300		6.25	0.00	0	0
R203	On	03/05/2012	Bond Future			8.65800	8.77200		6.00	0.00	0	0
<b>Total R203 Future</b>										<b>85,010,456.72</b>	<b>824</b>	<b>2,457</b>
R203	On	04/08/2011	Bond Future	8.00	Call		488.00000	618,000	5.65	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,259.00000	1,943,000	5.65	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		559.00000	701,000	5.67	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,091.00000	1,787,000	5.67	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		424.00000	541,000	5.63	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,435.00000	2,106,000	5.63	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,712.00000	1,936,000	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	03/11/2011	Bond Future	8.50	Put		1,671.00000	1,466,000	6.00	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		1,833.00000	2,066,000	6.03	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		1,567.00000	1,371,000	6.03	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,597.00000	1,812,000	5.98	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		1,782.00000	1,568,000	5.98	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,492.00000	2,764,000	6.38	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		1,988.00000	1,769,000	6.38	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,615.00000	2,895,000	6.41	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		1,896.00000	1,686,000	6.41	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,371.00000	2,637,000	6.35	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		2,082.00000	1,858,000	6.35	0.00	0	0
R203	On	03/05/2012	Bond Future	8.75	Call		2,322.00000	2,566,000	6.00	0.00	0	0
R203	On	03/05/2012	Bond Future	8.75	Put		2,413.00000	2,183,000	6.00	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Call		2,439.00000	2,689,000	6.04	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Put		2,323.00000	2,099,000	6.04	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Call		2,210.00000	2,448,000	5.97	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Put		2,509.00000	2,273,000	5.97	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>85,010,456.72</b>	<b>824</b>	<b>2,457</b>
R204	On	05/05/2011	Bond Future			8.39000	8.34600		5.50	0.00	0	0
R204	On	04/08/2011	Bond Future			8.42300	8.51700		7.00	0.00	0	0
R204	On	03/11/2011	Bond Future			8.53000	8.62400		7.00	0.00	0	2,134
R204	On	02/02/2012	Bond Future			8.64000	8.74900		7.25	0.00	0	0
R204	On	03/05/2012	Bond Future			8.76200	8.87200		7.00	0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,134</b>
R204	On	04/08/2011	Bond Future	8.00	Call		387.00000	497,000	6.78	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	8.00	Put		3,174.00000	2,784,000	6.78	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		449.00000	571,000	6.80	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		2,962.00000	2,584,000	6.80	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		334.00000	432,000	6.77	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,395.00000	2,994,000	6.77	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,337.00000	2,612,000	7.14	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		1,693.00000	1,484,000	7.14	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,485.00000	2,769,000	7.16	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		1,587.00000	1,387,000	7.16	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,194.00000	2,460,000	7.11	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		1,805.00000	1,587,000	7.11	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		3,131.00000	3,457,000	7.40	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		1,896.00000	1,679,000	7.40	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		3,281.00000	3,615,000	7.42	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		1,802.00000	1,593,000	7.42	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		2,985.00000	3,303,000	7.37	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		1,994.00000	1,769,000	7.37	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Call		2,477.00000	2,736,000	7.00	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Put		3,064.00000	2,794,000	7.00	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Call		2,604.00000	2,870,000	7.04	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Put		2,950.00000	2,687,000	7.04	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Call		2,356.00000	2,607,000	6.97	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Put		3,185.00000	2,907,000	6.97	0.00	0	0
<b>Total R204 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>2,134</b>

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			6.94500	6.91600		2.00	0.00	0	0
R206	On	04/08/2011	Bond Future			6.97900	7.08400		2.25	0.00	0	6,506
R206	On	03/11/2011	Bond Future			7.08200	7.18900		2.25	0.00	0	0
R206	On	02/02/2012	Bond Future			7.19900	7.35000		2.25	0.00	0	0
R206	On	03/05/2012	Bond Future			7.37000	7.53100		2.00	0.00	0	0
<b>Total R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>6,506</b>
R206	On	04/08/2011	Bond Future	7.00	Call		368.00000	477,000	2.25	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		554.00000	430,000	2.25	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		420.00000	538,000	2.26	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		495.00000	381,000	2.26	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		319.00000	419,000	2.23	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		616.00000	483,000	2.23	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,373.00000	1,536,000	2.34	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		259.00000	208,000	2.34	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,451.00000	1,617,000	2.36	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		239.00000	191,000	2.36	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,299.00000	1,458,000	2.33	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		284.00000	229,000	2.33	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,524.00000	1,720,000	2.39	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		376.00000	303,000	2.39	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,589.00000	1,789,000	2.40	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		354.00000	284,000	2.40	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		1,459.00000	1,652,000	2.38	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		399.00000	323,000	2.38	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Call		791.00000	921,000	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	7.50	Put		839.00000	718,000	2.00	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Call		835.00000	969,000	2.01	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Put		805.00000	688,000	2.01	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Call		749.00000	874,000	1.99	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Put		875.00000	749,000	1.99	0.00	0	0
<b>Total R206 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R206</b>										<b>0.00</b>	<b>0</b>	<b>6,506</b>
R207	On	05/05/2011	Bond Future			8.44000	8.40100		6.50	0.00	0	0
R207	On	04/08/2011	Bond Future			8.47000	8.56800		7.75	0.00	0	5,725
R207	On	03/11/2011	Bond Future			8.56500	8.66400		7.75	0.00	0	600
R207	On	02/02/2012	Bond Future			8.66300	8.77500		8.50	0.00	0	0
R207	On	03/05/2012	Bond Future			8.77400	8.88700		8.00	0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>6,325</b>
R207	On	04/08/2011	Bond Future	8.25	Call		697.00000	878,000	7.63	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		2,507.00000	2,135,000	7.63	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		791.00000	989,000	7.65	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		2,313.00000	1,958,000	7.65	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		611.00000	776,000	7.61	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		2,709.00000	2,321,000	7.61	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,292.00000	2,596,000	7.75	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		1,823.00000	1,582,000	7.75	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,446.00000	2,760,000	7.78	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		1,705.00000	1,475,000	7.78	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,145.00000	2,437,000	7.73	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		1,948.00000	1,696,000	7.73	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		3,361.00000	3,716,000	8.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	9.00	Put		2,173.00000	1,930,000	8.66	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		3,518.00000	3,881,000	8.69	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		2,069.00000	1,833,000	8.69	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		3,208.00000	3,554,000	8.63	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		2,283.00000	2,030,000	8.63	0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Call		2,641.00000	2,926,000	8.00	0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Put		3,353.00000	3,051,000	8.00	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Call		2,776.00000	3,070,000	8.05	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Put		3,227.00000	2,935,000	8.05	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Call		2,512.00000	2,789,000	7.96	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Put		3,486.00000	3,176,000	7.96	0.00	0	0
<b>Total R207 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>6,325</b>
R208	On	05/05/2011	Bond Future			8.50000	8.45600		7.25	0.00	0	0
R208	On	04/08/2011	Bond Future			8.51500	8.61700		8.50	0.00	0	220
R208	On	03/11/2011	Bond Future			8.60400	8.70700		9.00	0.00	0	5,999
R208	On	02/02/2012	Bond Future			8.69300	8.80800		9.25	0.00	0	0
R208	On	03/05/2012	Bond Future			8.79100	8.90800		9.00	0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>6,219</b>
R208	On	04/08/2011	Bond Future	8.25	Call		662.00000	847,000	8.35	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		2,880.00000	2,456,000	8.35	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		755.00000	958,000	8.38	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		2,667.00000	2,261,000	8.38	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		578.00000	746,000	8.32	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,104.00000	2,663,000	8.32	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,363.00000	2,689,000	9.00	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	Put		2,113.00000	1,838,000	9.00	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,522.00000	2,860,000	9.04	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		1,983.00000	1,720,000	9.04	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,211.00000	2,524,000	8.97	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		2,252.00000	1,963,000	8.97	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		3,477.00000	3,860,000	9.45	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		2,396.00000	2,123,000	9.45	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,642.00000	4,035,000	9.49	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		2,282.00000	2,019,000	9.49	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		3,315.00000	3,688,000	9.41	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		2,514.00000	2,231,000	9.41	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Call		3,494.00000	3,854,000	9.30	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Put		2,986.00000	2,695,000	9.30	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Call		3,656.00000	4,024,000	9.35	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Put		2,874.00000	2,590,000	9.35	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Call		3,336.00000	3,687,000	9.24	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Put		3,104.00000	2,803,000	9.24	0.00	0	0
<b>Total R208 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>6,219</b>
R209	On	05/05/2011	Bond Future			8.84000	8.78600		12.00	0.00	0	0
R209	On	04/08/2011	Bond Future			8.87100	8.94600		14.00	0.00	0	0
R209	On	03/11/2011	Bond Future			8.93600	9.01000		14.75	0.00	0	1,318
R209	On	02/02/2012	Bond Future			9.00000	9.08100		15.00	0.00	0	0
R209	On	03/05/2012	Bond Future			9.06700	9.14900		15.00	0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,318</b>
R209	On	04/08/2011	Bond Future	8.50	Call		790.00000	943,000	13.73	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		4,372.00000	3,942,000	13.73	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		898.00000	1,066,000	13.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,065.00000	3,650,000	13.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		692.00000	830,000	13.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,693.00000	4,248,000	13.71	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		8,267.00000	8,814,000	15.14	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		158.00000	122,000	15.14	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		2,144.00000	2,380,000	14.53	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		4,174.00000	3,841,000	14.53	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,306.00000	2,554,000	14.57	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		3,938.00000	3,618,000	14.57	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		1,989.00000	2,213,000	14.49	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		4,420.00000	4,075,000	14.49	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		3,579.00000	3,887,000	15.00	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		4,194.00000	3,887,000	15.00	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		3,767.00000	4,085,000	15.06	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		4,001.00000	3,705,000	15.06	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,397.00000	3,696,000	14.95	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		4,395.00000	4,080,000	14.95	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Call		3,835.00000	4,136,000	15.00	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Put		4,958.00000	4,644,000	15.00	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Call		4,016.00000	4,326,000	15.06	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Put		4,759.00000	4,454,000	15.06	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Call		3,659.00000	3,952,000	14.95	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Put		5,165.00000	4,843,000	14.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>1,318</b>
R210	On	05/05/2011	Bond Future			126.18893	126.18995			0.00	0	0
R210	On	04/08/2011	Bond Future			128.44640	128.05869			1,027,571.20	8	270
<b>Total R210 Future</b>										<b>1,027,571.20</b>	<b>8</b>	<b>270</b>
R210	On	04/08/2011	Bond Future	106.00	Call		22,059.00000	22,446,000		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		22,009.00000	22,396,000		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		22,109.00000	22,496,000		0.00	0	0
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	0,000		0.00	0	0
<b>Total R210 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>										<b>1,027,571.20</b>	<b>8</b>	<b>270</b>
R211	On	05/05/2011	Bond Future			2.08500	1.53300			0.00	0	0
R211	On	04/08/2011	Bond Future			1.26600	1.33000			0.00	0	0
R211	On	03/11/2011	Bond Future			1.02700	1.08900			0.00	0	539
<b>Total R211 Future</b>										<b>0.00</b>	<b>0</b>	<b>539</b>
R211	On	04/08/2011	Bond Future	1.50	Call		921.00000	1,270,000		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		1,190.00000	1,539,000		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		651.00000	1,000,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.45	Put		0.00000	0,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.25	Call		845.00000	1,172,000		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		1,106.00000	1,433,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.30	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	1.20	Call		583.00000	911,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.20	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			2.63000	2.33600			0.00	0	0
R212	On	04/08/2011	Bond Future			2.22000	2.24400			0.00	0	2,292
R212	On	03/11/2011	Bond Future			2.11400	2.13700			0.00	0	240
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,532</b>
R212	On	04/08/2011	Bond Future	2.50	Call		2,408.00000	2,637,000		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		2,871.00000	3,100,000		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		1,943.00000	2,172,000		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		3,362.00000	3,579,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.55	Call		3,815.00000	4,032,000		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		2,906.00000	3,123,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0
<b>Total R212 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>2,532</b>
R213	On	05/05/2011	Bond Future			8.86000	8.80600			0.00	0	0
R213	On	04/08/2011	Bond Future			8.89800	8.94700			0.00	0	0
R213	On	03/11/2011	Bond Future			8.97000	9.01900			0.00	0	0
R213	On	02/02/2012	Bond Future			9.04500	9.10000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future			9.11900	9.17300			0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.00	Put		8,029.00000	7,640,000		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		7,576.00000	7,188,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Put		8,485.00000	8,096,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Put		2,138.00000	1,755,000		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		1,734.00000	1,351,000		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		2,544.00000	2,161,000		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		773.00000	349,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Call		0.00000	39,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Put		385.00000	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		1,164.00000	740,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.25	Call		580.00000	990,000		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		953.00000	1,363,000		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		204.00000	614,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		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>102,104,172.22</b>	<b>968</b>	<b>93,486</b>
GOVI	On	04/08/2011	GOVI			353.29700	351.48200			0.00	0	179
GOVI	On	03/11/2011	GOVI			358.61500	356.84000			0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>179</b>
GOVI	On	04/08/2011	GOVI	348.00	Call		34,820.00000	52,970,000		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		34,720.00000	52,870,000		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		34,920.00000	53,070,000		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		0.00000	16,150,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.00	Put		1,600.00000	0,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.01	Call		0.00000	16,050,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.01	Put		1,700.00000	0,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	356.99	Call		0.00000	16,250,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	356.99	Put		1,500.00000	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>179</b>
<b>Total for GOVI</b>										<b>0.00</b>	<b>0</b>	<b>179</b>
AL7T	On	04/08/2011	Index Future			383.12100	380.90800			0.00	0	30
AL7T	On	03/11/2011	Index Future			388.88700	386.71500			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	04/08/2011	Index Future			352.29500	350.45000			0.00	0	995
ALBI	On	03/11/2011	Index Future			357.59700	355.79300			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ALBI Future</b>							<b>0.00</b>	<b>0</b>	<b>995</b>
<b>Total For ALBI</b>							<b>0.00</b>	<b>0</b>	<b>995</b>
CRD1 On 04/08/2011 Index Future			159.19900	158.66000			0.00	0	2
CRD1 On 03/11/2011 Index Future			161.32900	160.78300			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 04/08/2011 Index Future			153.21900	153.13300			0.00	0	977
IGOV On 03/11/2011 Index Future			155.52500	155.46800			0.00	0	0
<b>Total IGOV Future</b>							<b>0.00</b>	<b>0</b>	<b>977</b>
<b>Total For IGOV</b>							<b>0.00</b>	<b>0</b>	<b>977</b>
OTH1 On 04/08/2011 Index Future			346.51200	344.51100			0.00	0	3
OTH1 On 03/11/2011 Index Future			351.72700	349.76300			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 04/08/2011 Index Future			348.87700	347.18300			0.00	0	100
TRT1 On 03/11/2011 Index Future			353.54400	351.82700			0.00	0	0
<b>Total TRT1 Future</b>							<b>0.00</b>	<b>0</b>	<b>100</b>
<b>Total For TRT1</b>							<b>0.00</b>	<b>0</b>	<b>100</b>
<b>Total for Index</b>							<b>0.00</b>	<b>0</b>	<b>2,107</b>
JIBAR On 18/05/2011 Jibar Future			5.58000	5.58000			0.00	0	3,001
JIBAR On 15/06/2011 Jibar Future			5.60000	5.60000			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.62000	5.63000			0.00	0	2,000
JIBAR On 17/08/2011 Jibar Future			5.65000	5.67000			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			5.75000	5.78000			0.00	0	14,700
JIBAR On 19/10/2011 Jibar Future			5.84000	5.88000			0.00	0	0
JIBAR On 21/12/2011 Jibar Future			6.09000	6.13000			0.00	0	5,591
JIBAR On 20/03/2012 Jibar Future			6.52000	6.54000			0.00	0	1,090
JIBAR On 20/06/2012 Jibar Future			6.96000	6.99000			0.00	0	2,890

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 19/09/2012 Jibar Future			7.39000	7.41000			0.00	0	44,710
JIBAR On 19/12/2012 Jibar Future			7.76000	7.78000			0.00	0	490
JIBAR On 20/03/2013 Jibar Future			8.08000	8.11000			0.00	0	290
<b>Total Jibar Future</b>							<b>0.00</b>	<b>0</b>	<b>78,652</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>0</b>	<b>78,652</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>0</b>	<b>78,652</b>
<b>Total for Derivatives :</b>							<b>102,104,172.22</b>	<b>968</b>	<b>174,424</b>
CLN71 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN71 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN71</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CLN72 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total CLN72 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN72</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN <sup>2</sup> On 28/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN43 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN43</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN <sup>2</sup> On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN45 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN45</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN <sup>2</sup> On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN46 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN46</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN <sup>6</sup> On 30/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN61 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN61</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN <sup>6</sup> On 08/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
<b>Total NCLN63 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN63</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R155 On 31/08/2011 Spot Bond			5.64500	5.71000			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			7.57500	7.66000			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			8.59000	8.68000			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			7.16500	7.25000			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			2.67000	2.68000			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			8.16500	8.25000			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			8.31500	8.40000			0.00	0	0
<b>Total R204 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R206 On 15/01/2014 Spot Bond			6.87000	6.95500			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			8.37000	8.46000			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			8.42500	8.52000			0.00	0	0
<b>Total R208 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Spot Bond			8.80500	8.87500			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			2.61000	2.63000			0.00	0	0
<b>Total R212 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R213 On 28/02/2031 Spot Bond			8.82500	8.87000			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>102,104,172.22</b>	<b>968</b>	<b>162,704</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>11,720</b>
<b>Grand Total:</b>							<b>102,104,172.22</b>	<b>968</b>	<b>174,424</b>