



# Interest Rates Daily MTM Report

Daily summary for: 04/02/2011

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			7.85000	7.78200		4.25	0.00	0	0
R157	On	05/05/2011	Bond Future			8.05100	8.02500		4.75	0.00	0	2,605
R157	On	04/08/2011	Bond Future			8.23400	8.20700		4.75	0.00	0	0
R157	On	03/11/2011	Bond Future			8.42900	8.39900		4.75	0.00	0	3,694
R157	On	02/02/2012	Bond Future			8.64700	8.61600			0.00	0	0
<b>Total R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>6,299</b>
R157	On	05/05/2011	Bond Future	7.75	Call		669.00000	627,000	4.69	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,790.00000	1,853,000	4.69	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		745.00000	700,000	4.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,661.00000	1,721,000	4.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		599.00000	559,000	4.68	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,925.00000	1,990,000	4.68	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		533.00000	497,000	4.67	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		2,064.00000	2,134,000	4.67	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		590.00000	561,000	4.54	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		3,319.00000	3,393,000	4.54	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		643.00000	612,000	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	7.55	Put		3,177.00000	3,248,000	4.55	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		540.00000	513,000	4.53	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		3,465.00000	3,541,000	4.53	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		1,691.00000	1,638,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		2,224.00000	2,278,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		1,779.00000	1,725,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		2,133.00000	2,186,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,605.00000	1,554,000	4.73	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		2,317.00000	2,373,000	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		386.00000	489,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		0.00000	0,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		220.00000	323,000		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		553.00000	656,000		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>0.00</b>	<b>0</b>	<b>6,299</b>
R186	On	03/02/2011	Bond Future			8.67000	8.60100		12.00	0.00	0	0
R186	On	05/05/2011	Bond Future			8.77300	8.78400		12.50	0.00	0	18,980
R186	On	04/08/2011	Bond Future			8.87000	8.88200		12.75	0.00	0	0
R186	On	03/11/2011	Bond Future			8.96400	8.97600		12.50	0.00	0	12,959
R186	On	02/02/2012	Bond Future			9.05900	9.07100			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		2,797.00000	2,832,000	12.50	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		3,114.00000	3,046,000	12.50	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		3,029.00000	3,066,000	12.53	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	8.80	Put		2,880.00000	2,815,000	12.53	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		2,577.00000	2,609,000	12.47	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		3,361.00000	3,291,000	12.47	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		8,215.00000	8,120,000	12.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		577.00000	584,000	12.11	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		1,766.00000	1,789,000	12.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		7,741.00000	7,654,000	12.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,908.00000	1,932,000	12.31	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		7,393.00000	7,308,000	12.31	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		1,631.00000	1,653,000	12.26	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		8,098.00000	8,010,000	12.26	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		5,124.00000	5,171,000	12.50	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		4,910.00000	4,850,000	12.50	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		5,356.00000	5,405,000	12.54	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		4,698.00000	4,640,000	12.54	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		4,897.00000	4,943,000	12.47	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		5,129.00000	5,068,000	12.47	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		624.00000	519,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		0.00000	0,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		184.00000	79,000		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		1,066.00000	961,000		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>

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			7.69000	7.62200		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.90500	7.86900		4.25	0.00	0	484
R201	On	04/08/2011	Bond Future			8.10100	8.06100		4.25	0.00	0	0
R201	On	03/11/2011	Bond Future			8.30800	8.26500		4.00	0.00	0	0
R201	On	02/02/2012	Bond Future			8.54200	8.49400			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		724.00000	671,000	4.25	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		1,099.00000	1,160,000	4.25	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		797.00000	740,000	4.26	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		1,015.00000	1,071,000	4.26	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		654.00000	604,000	4.23	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		1,188.00000	1,251,000	4.23	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		343.00000	317,000	4.00	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		2,757.00000	2,848,000	4.00	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		380.00000	351,000	4.02	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		2,643.00000	2,731,000	4.02	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		311.00000	286,000	3.99	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		2,876.00000	2,968,000	3.99	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,092.00000	1,041,000	3.94	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		1,817.00000	1,883,000	3.94	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,155.00000	1,101,000	3.95	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		1,743.00000	1,806,000	3.95	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,032.00000	982,000	3.92	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		1,894.00000	1,961,000	3.92	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		0.00000	0,000		0.00	0	0

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	8.25	Put		615.00000	736,000		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		489.00000	609,000		0.00	0	0
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		742.00000	862,000		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	03/02/2011	Bond Future			0.49900	0.48600			0.00	0	0
R202	On	05/05/2011	Bond Future			0.44600	0.42700			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		39,797.00000	39,250,000		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		40,825.00000	40,278,000		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		38,759.00000	38,212,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	1,000		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	03/02/2011	Bond Future			8.33000	8.26100		6.75	0.00	0	0
R203	On	05/05/2011	Bond Future			8.50100	8.47600		7.25	0.00	0	516
R203	On	04/08/2011	Bond Future			8.64800	8.62200		7.25	0.00	0	0
R203	On	03/11/2011	Bond Future			8.80000	8.77300		7.25	0.00	0	1,404
R203	On	02/02/2012	Bond Future			8.96400	8.93500			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		954.00000	901,000	7.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		2,047.00000	2,114,000	7.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		1,052.00000	996,000	7.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.30	Put		1,902.00000	1,966,000	7.17	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		863.00000	813,000	7.14	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		2,199.00000	2,269,000	7.14	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		877.00000	838,000	6.93	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,802.00000	3,883,000	6.93	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		949.00000	908,000	6.95	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,635.00000	3,714,000	6.95	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		808.00000	772,000	6.90	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,973.00000	4,057,000	6.90	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,884.00000	1,828,000	7.13	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		3,105.00000	3,169,000	7.13	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		1,986.00000	1,928,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		2,982.00000	3,044,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,785.00000	1,732,000	7.11	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		3,232.00000	3,298,000	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		791.00000	914,000		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		576.00000	700,000		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		1,006.00000	1,129,000		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	03/02/2011	Bond Future			8.47500	8.41100		8.25	0.00	0	0
R204	On	05/05/2011	Bond Future			8.62300	8.61300		8.50	0.00	0	100

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			8.75900	8.75000		8.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.89500	8.88500		8.25	0.00	0	1,867
R204	On	02/02/2012	Bond Future			9.03600	9.02500			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		1,405.00000	1,372,000	8.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		2,016.00000	2,037,000	8.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,530.00000	1,495,000	8.52	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,870.00000	1,889,000	8.52	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		1,286.00000	1,255,000	8.48	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		2,169.00000	2,192,000	8.48	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		806.00000	790,000	8.14	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,817.00000	4,847,000	8.14	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		877.00000	859,000	8.16	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,614.00000	4,643,000	8.16	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		740.00000	724,000	8.11	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		5,025.00000	5,056,000	8.11	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,483.00000	2,454,000	8.25	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		3,167.00000	3,188,000	8.25	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,607.00000	2,577,000	8.28	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		3,037.00000	3,057,000	8.28	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,354.00000	2,325,000	8.20	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		3,293.00000	3,314,000	8.20	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		122.00000	176,000		0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		122.00000	68,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		0.00000	0,000		0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		366.00000	420,000		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	03/02/2011	Bond Future			7.37000	7.30200		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			7.59100	7.55900		3.25	0.00	0	0
R206	On	04/08/2011	Bond Future			7.81600	7.78100		3.25	0.00	0	0
R206	On	03/11/2011	Bond Future			8.05500	8.01600		3.00	0.00	0	0
R206	On	02/02/2012	Bond Future			8.34700	8.30200			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		594.00000	555,000	3.25	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		735.00000	772,000	3.25	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		653.00000	612,000	3.26	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		674.00000	710,000	3.26	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		539.00000	502,000	3.24	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		800.00000	839,000	3.24	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		274.00000	256,000	3.09	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,986.00000	2,043,000	3.09	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		303.00000	283,000	3.11	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,904.00000	1,960,000	3.11	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		250.00000	233,000	3.08	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		2,072.00000	2,131,000	3.08	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		794.00000	760,000	2.95	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		1,316.00000	1,359,000	2.95	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		839.00000	804,000	2.96	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	7.80	Put		1,263.00000	1,304,000	2.96	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		750.00000	717,000	2.94	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		1,371.00000	1,414,000	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		527.00000	606,000		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		440.00000	518,000		0.00	0	0
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		615.00000	693,000		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	03/02/2011	Bond Future			8.54000	8.47600		9.25	0.00	0	0
R207	On	05/05/2011	Bond Future			8.69000	8.68600		9.50	93,632,040.00	1,000	1,085
R207	On	04/08/2011	Bond Future			8.81700	8.81300		9.75	0.00	0	0
R207	On	03/11/2011	Bond Future			8.93700	8.93300		9.50	0.00	0	600
R207	On	02/02/2012	Bond Future			9.06400	9.05900			0.00	0	0
<b>Total R207 Future</b>										<b>93,632,040.00</b>	<b>1,000</b>	<b>1,685</b>
R207	On	05/05/2011	Bond Future	8.50	Call		1,283.00000	1,265,000	9.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,347.00000	2,351,000	9.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		1,404.00000	1,385,000	9.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		2,180.00000	2,184,000	9.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		1,169.00000	1,151,000	9.39	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,521.00000	2,526,000	9.39	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		1,220.00000	1,207,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		4,394.00000	4,403,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,312.00000	1,298,000	9.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/08/2011	Bond Future	8.30	Put		4,198.00000	4,206,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		1,132.00000	1,119,000	9.50	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		4,594.00000	4,603,000	9.50	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,545.00000	2,529,000	9.38	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		3,534.00000	3,539,000	9.38	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,671.00000	2,656,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		3,388.00000	3,395,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,421.00000	2,406,000	9.36	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		3,682.00000	3,689,000	9.36	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		308.00000	334,000		0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		0.00000	0,000		0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		47.00000	73,000		0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		570.00000	597,000		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>93,632,040.00</b>	<b>1,000</b>	<b>1,685</b>
R208	On	03/02/2011	Bond Future			8.57500	8.50600		10.00	0.00	0	0
R208	On	05/05/2011	Bond Future			8.68800	8.69000		10.75	0.00	0	190
R208	On	04/08/2011	Bond Future			8.80000	8.80100		10.50	0.00	0	0
R208	On	03/11/2011	Bond Future			8.90900	8.91100		10.75	0.00	0	5,584
R208	On	02/02/2012	Bond Future			9.02200	9.02300			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		1,359.00000	1,354,000	10.65	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,508.00000	2,491,000	10.65	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		1,487.00000	1,482,000	10.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2011	Bond Future	8.55	Put		2,332.00000	2,315,000	10.67	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		1,239.00000	1,234,000	10.62	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,694.00000	2,677,000	10.62	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		1,299.00000	1,295,000	10.26	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		4,603.00000	4,594,000	10.26	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,397.00000	1,393,000	10.28	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		4,395.00000	4,385,000	10.28	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		1,205.00000	1,201,000	10.24	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		4,817.00000	4,807,000	10.24	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,760.00000	2,759,000	10.60	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		3,687.00000	3,674,000	10.60	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,897.00000	2,897,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		3,534.00000	3,523,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,626.00000	2,625,000	10.56	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		3,843.00000	3,830,000	10.56	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		128.00000	123,000		0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		150.00000	156,000		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		0.00000	0,000		0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		408.00000	403,000		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	03/02/2011	Bond Future			8.62000	8.55100		15.75	0.00	0	0
R209	On	05/05/2011	Bond Future			8.69600	8.70700		16.75	0.00	0	21,100

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011			8.76600	8.77800		16.50	0.00	0	0
R209	On	03/11/2011			8.83400	8.84600		16.75	0.00	0	1,089
R209	On	02/02/2012			8.90200	8.91400			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	8.50	Call		1,773.00000	1,796,000	16.59	0.00	0	0
R209	On	05/05/2011	8.50	Put		3,472.00000	3,407,000	16.59	0.00	0	0
R209	On	05/05/2011	8.55	Call		1,941.00000	1,966,000	16.62	0.00	0	0
R209	On	05/05/2011	8.55	Put		3,224.00000	3,161,000	16.62	0.00	0	0
R209	On	05/05/2011	8.45	Call		1,615.00000	1,636,000	16.55	0.00	0	0
R209	On	05/05/2011	8.45	Put		3,734.00000	3,666,000	16.55	0.00	0	0
R209	On	04/08/2011	8.50	Call		2,564.00000	2,595,000	16.31	0.00	0	0
R209	On	04/08/2011	8.50	Put		4,829.00000	4,764,000	16.31	0.00	0	0
R209	On	04/08/2011	8.55	Call		2,733.00000	2,766,000	16.35	0.00	0	0
R209	On	04/08/2011	8.55	Put		4,583.00000	4,520,000	16.35	0.00	0	0
R209	On	04/08/2011	8.45	Call		2,401.00000	2,431,000	16.27	0.00	0	0
R209	On	04/08/2011	8.45	Put		5,085.00000	5,019,000	16.27	0.00	0	0
R209	On	04/08/2011	10.10	Call		10,102.00000	10,179,000	17.61	0.00	0	0
R209	On	04/08/2011	10.10	Put		676.00000	657,000	17.61	0.00	0	0
R209	On	03/11/2011	8.75	Call		3,975.00000	4,015,000	16.75	0.00	0	0
R209	On	03/11/2011	8.75	Put		4,735.00000	4,681,000	16.75	0.00	0	0
R209	On	03/11/2011	8.80	Call		4,165.00000	4,206,000	16.79	0.00	0	0
R209	On	03/11/2011	8.80	Put		4,528.00000	4,474,000	16.79	0.00	0	0
R209	On	03/11/2011	8.70	Call		3,790.00000	3,828,000	16.71	0.00	0	0
R209	On	03/11/2011	8.70	Put		4,951.00000	4,894,000	16.71	0.00	0	0
R209	On	02/02/2012	9.00	Call		662.00000	755,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,042.00000	1,135,000		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		278.00000	371,000		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>
R210	On	03/02/2011	Bond Future			2.75000	1.07300			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	03/02/2011	Bond Future			2.14000	1.78200			0.00	0	0
R211	On	05/05/2011	Bond Future			1.58500	1.57900			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		3,094.00000	3,060,000		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		3,364.00000	3,331,000		0.00	0	0
R211	On	05/05/2011	Bond Future	2.19	Put		0.00000	0,000		0.00	0	0
R211	On	05/05/2011	Bond Future	2.09	Call		2,822.00000	2,789,000		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	03/02/2011	Bond Future			2.72000	2.53300			0.00	0	0
R212	On	05/05/2011	Bond Future			2.44200	2.44200			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		1,851.00000	1,851,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.30	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
R212	On	05/05/2011	Bond Future	2.30	Put		1,365.00000	1,365,000		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		2,339.00000	2,339,000		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	03/02/2011	Bond Future			8.70000	8.63100			0.00	0	0
R213	On	05/05/2011	Bond Future			8.78800	8.78800			0.00	0	0
R213	On	04/08/2011	Bond Future			8.86700	8.86800			0.00	0	0
R213	On	03/11/2011	Bond Future			8.94600	8.94700			0.00	0	0
R213	On	02/02/2012	Bond Future			9.02700	9.02800			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		6,787.00000	6,787,000		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		6,332.00000	6,332,000		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		7,245.00000	7,245,000		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		7,401.00000	7,393,000		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		6,948.00000	6,940,000		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		7,857.00000	7,849,000		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		1,574.00000	1,566,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	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	03/11/2011	Bond Future	8.80	Put		1,170.00000	1,162,000		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		1,980.00000	1,973,000		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		218.00000	210,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Call		170.00000	178,000		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		608.00000	600,000		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>93,632,040.00</b>	<b>1,000</b>	<b>90,903</b>
GOVI	On	05/05/2011	GOVI			342.77200	342.85700			0.00	0	205
<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		61,430.00000	62,280,000		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		61,530.00000	62,380,000		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		61,330.00000	62,180,000		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			370.60500	370.68700			0.00	0	30
AL7T	On	04/08/2011	Index Future			375.80700	375.88700			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			341.94100	341.99700			0.00	0	1,082

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	04/08/2011			346.74000	346.79400			0.00	0	0
<b>Total ALBI Future</b>									<b>0.00</b>	<b>0</b>	<b>1,082</b>
<b>Total For ALBI</b>									<b>0.00</b>	<b>0</b>	<b>1,082</b>
CRD1	On	05/05/2011			153.73600	153.60900			0.00	0	2
CRD1	On	04/08/2011			155.83900	155.71000			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			148.91800	149.03000			0.00	0	56
IGOV	On	04/08/2011			151.00800	151.12000			0.00	0	0
<b>Total IGOV Future</b>									<b>0.00</b>	<b>0</b>	<b>56</b>
<b>Total For IGOV</b>									<b>0.00</b>	<b>0</b>	<b>56</b>
ILBI	On	05/05/2011			403.08400	403.09400			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			337.10400	336.99600			0.00	0	3
OTH1	On	04/08/2011			341.83500	341.72300			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			338.42300	338.52700			0.00	0	100
TRT1	On	04/08/2011			343.05200	343.15600			0.00	0	0
<b>Total TRT1 Future</b>									<b>0.00</b>	<b>0</b>	<b>100</b>
<b>Total For TRT1</b>									<b>0.00</b>	<b>0</b>	<b>100</b>
<b>Total for Index</b>									<b>0.00</b>	<b>0</b>	<b>1,609</b>
JIBAR	On	16/02/2011			5.61000	5.61000			0.00	0	5,000
JIBAR	On	16/03/2011			5.67000	5.64600			0.00	0	5,790
JIBAR	On	20/04/2011			6.69000	5.70800			0.00	0	2,000
JIBAR	On	18/05/2011			5.73000	5.76900			0.00	0	3,001
JIBAR	On	15/06/2011			5.80000	5.83000			0.00	0	3,890



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR	On	20/07/2011			5.88000	5.91000			0.00	0	2,000
JIBAR	On	21/09/2011			6.05000	6.08000			0.00	0	14,890
JIBAR	On	21/12/2011			6.54000	6.54600			0.00	0	5,290
JIBAR	On	20/03/2012			7.01000	7.00800			0.00	0	790
JIBAR	On	20/06/2012			7.45000	7.45600			0.00	0	2,890
JIBAR	On	19/09/2012			7.88000	7.89100			0.00	0	44,510
JIBAR	On	19/12/2012			8.25000	8.18000			0.00	0	490
<b>Total Jibar Future</b>									<b>0.00</b>	<b>0</b>	<b>90,541</b>
<b>Total For JIBAR FUTURE</b>									<b>0.00</b>	<b>0</b>	<b>90,541</b>
<b>Total for Jibar</b>									<b>0.00</b>	<b>0</b>	<b>90,541</b>
<b>Total for Derivatives :</b>									<b>93,632,040.00</b>	<b>1,000</b>	<b>183,258</b>
R155	On	31/08/2011			6.19500	6.20000			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			7.91000	7.88500			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			8.69000	8.70000			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			7.76000	7.72500			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			2.80000	2.78000			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			8.38000	8.35500			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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204 On 21/12/2018 Spot Bond			8.51000	8.50000			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			7.43500	7.40500			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			8.58500	8.58000			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			8.59500	8.59500			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			8.63500	8.64500			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			2.72000	2.72000			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>93,632,040.00</b>	<b>1,000</b>	<b>177,758</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>5,500</b>
<b>Grand Total:</b>							<b>93,632,040.00</b>	<b>1,000</b>	<b>183,258</b>