



# Interest Rates Daily MTM Report

Daily summary for: 21/02/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAN-D On 28/02/2011 Can-Do Future			7.15680	7.15000		12.89	0.00	0	0
<b>Total CAN-DO CAAA Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CAN-D On 28/02/2011 Can-Do Future	7.15	Call		0.00000	54,000	12.89	0.00	20,000	20,000
CAN-D On 28/02/2011 Can-Do Future	7.15	Put		0.00000	47,000	12.89	0.00	0	0
CAN-D On 28/02/2011 Can-Do Future	7.20	Call		0.00000	34,000	13.41	0.00	0	0
CAN-D On 28/02/2011 Can-Do Future	7.20	Put		0.00000	77,000	13.41	0.00	0	0
CAN-D On 28/02/2011 Can-Do Future	7.10	Call		0.00000	84,000	12.98	0.00	0	0
CAN-D On 28/02/2011 Can-Do Future	7.10	Put		0.00000	27,000	12.98	0.00	0	0
<b>Total CAN-DO CAAA Option</b>							<b>0.00</b>	<b>20,000</b>	<b>20,000</b>
<b>Total For CAN-DO CAAA</b>							<b>0.00</b>	<b>20,000</b>	<b>20,000</b>
<b>Total for Can-Do Future</b>							<b>0.00</b>	<b>20,000</b>	<b>20,000</b>
R157 On 05/05/2011 Bond Future			7.77600	7.78300		4.75	0.00	0	2,605
R157 On 04/08/2011 Bond Future			7.93300	7.94200		4.75	0.00	0	0
R157 On 03/11/2011 Bond Future			8.10600	8.11400		4.75	0.00	0	3,694
R157 On 02/02/2012 Bond Future			8.29400	8.30400			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		983.00000	976,000	4.69	0.00	0	0
R157 On 05/05/2011 Bond Future	7.75	Put		1,118.00000	1,083,000	4.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future	7.80	Call		1,086.00000	1,080,000	4.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,016.00000	982,000	4.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		886.00000	878,000	4.68	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,226.00000	1,190,000	4.68	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		795.00000	787,000	4.67	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,341.00000	1,304,000	4.67	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		828.00000	827,000	4.54	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,544.00000	2,508,000	4.54	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		898.00000	897,000	4.55	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,418.00000	2,382,000	4.55	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		763.00000	761,000	4.53	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,675.00000	2,638,000	4.53	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		2,154.00000	2,159,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,665.00000	1,641,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		2,257.00000	2,263,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,589.00000	1,566,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		2,054.00000	2,058,000	4.73	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,744.00000	1,720,000	4.73	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		656.00000	690,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		0.00000	0,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		823.00000	857,000		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		489.00000	523,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		0.00000	0,000		0.00	0	0
<b>Total R157 Option</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</b>										<b>0.00</b>	<b>0</b>	<b>6,299</b>
R186	On	05/05/2011	Bond Future			8.71300	8.68800		12.50	0.00	0	18,980
R186	On	04/08/2011	Bond Future			8.80600	8.78100		12.75	0.00	0	0
R186	On	03/11/2011	Bond Future			8.89900	8.87300		12.50	0.00	0	12,965
R186	On	02/02/2012	Bond Future			8.99100	8.96400			0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>31,945</b>
R186	On	05/05/2011	Bond Future	8.75	Call		3,009.00000	2,829,000	12.50	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,428.00000	2,483,000	12.50	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		3,264.00000	3,078,000	12.53	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,218.00000	2,267,000	12.53	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		2,765.00000	2,591,000	12.47	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,652.00000	2,713,000	12.47	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		7,312.00000	7,477,000	12.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		571.00000	501,000	12.11	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		1,901.00000	1,799,000	12.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		6,950.00000	7,079,000	12.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		2,055.00000	1,948,000	12.31	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		6,615.00000	6,738,000	12.31	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		1,755.00000	1,657,000	12.26	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		7,297.00000	7,429,000	12.26	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		5,486.00000	5,328,000	12.50	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		4,347.00000	4,424,000	12.50	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		5,732.00000	5,571,000	12.54	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		4,149.00000	4,223,000	12.54	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		5,246.00000	5,091,000	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	03/11/2011	Bond Future	8.95	Put		4,553.00000	4,633,000	12.47	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		318.00000	79,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		758.00000	519,000		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		124.00000	363,000		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>37,445</b>
R201	On	05/05/2011	Bond Future			7.53400	7.59400		4.25	0.00	0	484
R201	On	04/08/2011	Bond Future			7.69300	7.75900		4.25	0.00	0	0
R201	On	03/11/2011	Bond Future			7.86500	7.93700		4.00	0.00	0	0
R201	On	02/02/2012	Bond Future			8.05200	8.13200			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		1,096.00000	1,198,000	4.25	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		601.00000	512,000	4.25	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,194.00000	1,302,000	4.26	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		541.00000	458,000	4.26	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,001.00000	1,097,000	4.23	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		664.00000	569,000	4.23	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		529.00000	581,000	4.00	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		2,052.00000	1,908,000	4.00	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		581.00000	636,000	4.02	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,953.00000	1,812,000	4.02	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		484.00000	532,000	3.99	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		2,158.00000	2,010,000	3.99	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	8.00	Call		1,480.00000	1,579,000	3.94	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		1,307.00000	1,207,000	3.94	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,556.00000	1,658,000	3.95	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		1,245.00000	1,149,000	3.95	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,406.00000	1,502,000	3.92	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		1,370.00000	1,268,000	3.92	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		299.00000	503,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		0.00000	0,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		426.00000	629,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		173.00000	376,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	0,000		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			0.41100	0.42900			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		39,740.00000	40,260,000		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		40,768.00000	41,288,000		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		38,701.00000	39,222,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	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>10,089</b>
R203	On	05/05/2011	Bond Future			8.27600	8.27200		7.25	0.00	0	516
R203	On	04/08/2011	Bond Future			8.40900	8.40500		7.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future			8.54900	8.54500		7.25	0.00	0	1,408
R203	On	02/02/2012	Bond Future			8.69700	8.69300			0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,924</b>
R203	On	05/05/2011	Bond Future	8.25	Call		1,265.00000	1,229,000	7.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,372.00000	1,355,000	7.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		1,389.00000	1,352,000	7.17	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,253.00000	1,235,000	7.17	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		1,148.00000	1,113,000	7.14	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,499.00000	1,483,000	7.14	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		1,125.00000	1,103,000	6.93	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,042.00000	3,038,000	6.93	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,214.00000	1,190,000	6.95	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,892.00000	2,886,000	6.95	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		1,041.00000	1,019,000	6.90	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,197.00000	3,194,000	6.90	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		2,291.00000	2,268,000	7.13	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		2,494.00000	2,489,000	7.13	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		2,407.00000	2,384,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		2,385.00000	2,380,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		2,177.00000	2,155,000	7.11	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		2,605.00000	2,601,000	7.11	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		245.00000	228,000		0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		460.00000	443,000		0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	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
R203	On	02/02/2012	Bond Future	8.70	Call		30.00000	13,000		0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		0.00000	0,000		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>1,924</b>
R204	On	05/05/2011	Bond Future			8.42700	8.40800		8.50	0.00	0	100
R204	On	04/08/2011	Bond Future			8.55200	8.53200		8.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.67900	8.65800		8.25	0.00	0	1,871
R204	On	02/02/2012	Bond Future			8.80900	8.78700			0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,971</b>
R204	On	05/05/2011	Bond Future	8.50	Call		1,819.00000	1,731,000	8.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,318.00000	1,334,000	8.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,974.00000	1,883,000	8.52	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,202.00000	1,215,000	8.52	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		1,671.00000	1,586,000	8.48	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,442.00000	1,461,000	8.48	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		1,046.00000	997,000	8.14	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,912.00000	3,969,000	8.14	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		1,134.00000	1,082,000	8.16	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		3,726.00000	3,780,000	8.16	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		963.00000	916,000	8.11	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		4,104.00000	4,162,000	8.11	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,990.00000	2,916,000	8.25	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		2,520.00000	2,554,000	8.25	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		3,131.00000	3,056,000	8.28	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		2,407.00000	2,440,000	8.28	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,845.00000	2,772,000	8.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/11/2011	Bond Future	8.70	Put		2,630.00000	2,665,000	8.20	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		1,047.00000	938,000		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		1,291.00000	1,182,000		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		803.00000	694,000		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>1,971</b>
R206	On	05/05/2011	Bond Future			7.11400	7.16400		3.25	0.00	0	0
R206	On	04/08/2011	Bond Future			7.27800	7.33500		3.25	0.00	0	0
R206	On	03/11/2011	Bond Future			7.45500	7.51800		3.00	0.00	0	0
R206	On	02/02/2012	Bond Future			7.65900	7.73200			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		1,095.00000	1,172,000	3.25	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		287.00000	243,000	3.25	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,182.00000	1,262,000	3.26	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		255.00000	214,000	3.26	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,012.00000	1,085,000	3.24	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		324.00000	276,000	3.24	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		526.00000	566,000	3.09	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,265.00000	1,179,000	3.09	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		571.00000	613,000	3.11	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,199.00000	1,116,000	3.11	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		485.00000	523,000	3.08	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,335.00000	1,247,000	3.08	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	7.75	Call		1,256.00000	1,323,000	2.95	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		797.00000	739,000	2.95	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,316.00000	1,385,000	2.96	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		759.00000	703,000	2.96	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,197.00000	1,263,000	2.94	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		837.00000	778,000	2.94	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		471.00000	600,000		0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000		0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		559.00000	688,000		0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000		0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		383.00000	512,000		0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000		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			8.51200	8.48300		9.50	0.00	0	1,020
R207	On	04/08/2011	Bond Future			8.62900	8.59800		9.75	0.00	0	0
R207	On	03/11/2011	Bond Future			8.74300	8.71000		9.50	0.00	0	600
R207	On	02/02/2012	Bond Future			8.86000	8.82600			0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,620</b>
R207	On	05/05/2011	Bond Future	8.50	Call		1,672.00000	1,554,000	9.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,574.00000	1,623,000	9.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		1,823.00000	1,701,000	9.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,438.00000	1,483,000	9.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		1,528.00000	1,415,000	9.39	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,719.00000	1,773,000	9.39	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		1,542.00000	1,456,000	9.52	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	8.25	Put		3,520.00000	3,608,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,653.00000	1,563,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,344.00000	3,427,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		1,435.00000	1,353,000	9.50	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,702.00000	3,793,000	9.50	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		3,059.00000	2,947,000	9.38	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		2,841.00000	2,909,000	9.38	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		3,203.00000	3,089,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		2,714.00000	2,779,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,918.00000	2,809,000	9.36	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		2,973.00000	3,043,000	9.36	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		917.00000	737,000		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		1,178.00000	998,000		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		655.00000	474,000		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>1,620</b>
R208	On	05/05/2011	Bond Future			8.54900	8.52400		10.75	0.00	0	190
R208	On	04/08/2011	Bond Future			8.65300	8.62700		10.50	0.00	0	0
R208	On	03/11/2011	Bond Future			8.75800	8.73100		10.75	0.00	0	5,591
R208	On	02/02/2012	Bond Future			8.86300	8.83600			0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>5,781</b>
R208	On	05/05/2011	Bond Future	8.50	Call		1,654.00000	1,546,000	10.65	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,800.00000	1,844,000	10.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2011	Bond Future	8.55	Call		1,807.00000	1,694,000	10.67	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,649.00000	1,688,000	10.67	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		1,509.00000	1,405,000	10.62	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,961.00000	2,009,000	10.62	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		1,553.00000	1,475,000	10.26	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,831.00000	3,907,000	10.26	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,668.00000	1,587,000	10.28	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		3,639.00000	3,713,000	10.28	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		1,444.00000	1,369,000	10.24	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		4,030.00000	4,109,000	10.24	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		3,186.00000	3,087,000	10.60	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		3,076.00000	3,133,000	10.60	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		3,338.00000	3,237,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		2,939.00000	2,994,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		3,038.00000	2,940,000	10.56	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		3,218.00000	3,277,000	10.56	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		923.00000	770,000		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		1,201.00000	1,049,000		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		643.00000	490,000		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>5,781</b>
R209	On	05/05/2011	Bond Future			8.66500	8.64500		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	Bond Future			8.73300	8.71300		16.50	0.00	0	0
R209	On	03/11/2011	Bond Future			8.80100	8.78000		16.75	0.00	0	1,029
R209	On	02/02/2012	Bond Future			8.86700	8.84600			0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>22,129</b>
R209	On	05/05/2011	Bond Future	8.50	Call		1,773.00000	1,658,000	16.59	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,970.00000	3,018,000	16.59	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		1,951.00000	1,831,000	16.62	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,732.00000	2,774,000	16.62	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		1,605.00000	1,495,000	16.55	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,222.00000	3,274,000	16.55	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		2,642.00000	2,541,000	16.31	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,387.00000	4,447,000	16.31	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		2,819.00000	2,715,000	16.35	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,149.00000	4,205,000	16.35	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		2,471.00000	2,374,000	16.27	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,635.00000	4,699,000	16.27	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		10,476.00000	10,318,000	17.61	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		530.00000	532,000	17.61	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		4,120.00000	4,009,000	16.75	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		4,359.00000	4,414,000	16.75	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		4,318.00000	4,205,000	16.79	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		4,159.00000	4,213,000	16.79	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		3,927.00000	3,819,000	16.71	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		4,567.00000	4,625,000	16.71	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		1,192.00000	1,027,000		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		1,572.00000	1,408,000		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		808.00000	644,000		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>22,129</b>
R211	On	05/05/2011	Bond Future			1.63300	1.64200			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		2,741.00000	2,791,000		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		3,012.00000	3,062,000		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		2,470.00000	2,520,000		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			2.47700	2.49700			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		2,374.00000	2,184,000		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		1,888.00000	1,698,000		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		2,862.00000	2,672,000		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>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/05/2011	Bond Future			8.75000	8.72500			0.00	0	0
R213	On	04/08/2011	Bond Future			8.82700	8.80200			0.00	0	0
R213	On	03/11/2011	Bond Future			8.90500	8.87900			0.00	0	0
R213	On	02/02/2012	Bond Future			8.98400	8.95700			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		6,273.00000	6,478,000		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		5,818.00000	6,023,000		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		6,731.00000	6,936,000		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		6,871.00000	7,072,000		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		6,418.00000	6,620,000		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		7,327.00000	7,528,000		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		1,036.00000	1,242,000		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		632.00000	838,000		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		1,442.00000	1,649,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Call		336.00000	125,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	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
R213	On	02/02/2012	Bond Future	9.05	Call		724.00000	513,000	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		55.00000	266,000	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>0.00</b>	<b>0</b>	<b>90,799</b>
GOVI	On	05/05/2011	GOVI			345.93200	346.04500		0.00	0	208
GOVI	On	04/08/2011	GOVI			350.82800	350.93500		0.00	0	0
<b>Total GOVI Future</b>									<b>0.00</b>	<b>0</b>	<b>208</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		29,550.00000	30,680,000	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		29,650.00000	30,780,000	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		29,450.00000	30,580,000	0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Call		29,350.00000	28,280,000	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		29,250.00000	28,180,000	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		29,450.00000	28,380,000	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>208</b>
<b>Total for GOVI</b>									<b>0.00</b>	<b>0</b>	<b>208</b>
AL7T	On	05/05/2011	Index Future			374.59000	374.97900		0.00	0	30
AL7T	On	04/08/2011	Index Future			379.89100	380.27800		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			344.99900	345.14700			0.00	0	1,064
ALBI On 04/08/2011 Index Future			349.88100	350.02400			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			155.13500	155.06000			0.00	0	2
CRD1 On 04/08/2011 Index Future			157.26100	157.18500			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			149.14000	149.00500			0.00	0	58
IGOV On 04/08/2011 Index Future			151.25000	151.11000			0.00	0	0
<b>Total IGOV Future</b>							<b>0.00</b>	<b>0</b>	<b>58</b>
<b>Total For IGOV</b>							<b>0.00</b>	<b>0</b>	<b>58</b>
ILBI On 05/05/2011 Index Future			403.31500	403.04600			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			339.60400	339.94200			0.00	0	3
OTH1 On 04/08/2011 Index Future			344.41000	344.74500			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			341.66000	341.73500			0.00	0	100
TRT1 On 04/08/2011 Index Future			346.34300	346.41900			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>1,593</b>
JIBAR On 16/03/2011 Jibar Future			5.59000	5.63000			0.00	0	6,040
JIBAR On 20/04/2011 Jibar Future			5.62000	5.64000			0.00	0	2,000
JIBAR On 18/05/2011 Jibar Future			5.65000	5.67000			0.00	0	3,001



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 15/06/2011 Jibar Future			5.70000	5.72000			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.73000	5.76000			0.00	0	2,000
JIBAR On 17/08/2011 Jibar Future			5.81000	5.85000			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			5.92000	5.94000			0.00	0	15,390
JIBAR On 21/12/2011 Jibar Future			6.36000	6.39000			0.00	0	5,390
JIBAR On 20/03/2012 Jibar Future			6.75000	6.79000			0.00	0	1,090
JIBAR On 20/06/2012 Jibar Future			7.18000	7.23000			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.60000	7.66000			0.00	0	44,510
JIBAR On 19/12/2012 Jibar Future			7.97000	8.02000			0.00	0	490
<b>Total Jibar Future</b>							<b>0.00</b>	<b>0</b>	<b>86,691</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>0</b>	<b>86,691</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>0</b>	<b>86,691</b>
<b>Total for Derivatives :</b>							<b>0.00</b>	<b>20,000</b>	<b>199,291</b>
R155 On 31/08/2011 Spot Bond			5.77000	5.77000			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			7.67500	7.68000			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			8.64500	8.62000			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			7.43500	7.49000			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			2.76000	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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 15/09/2017 Spot Bond			8.18500	8.18000			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			8.34000	8.32000			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			7.02000	7.06500			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			8.43000	8.40000			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			8.47500	8.45000			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			8.61500	8.59500			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			2.75000	2.77000			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>0.00</b>	<b>0</b>	<b>173,791</b>
<b>Total Options</b>							<b>0.00</b>	<b>20,000</b>	<b>25,500</b>
<b>Grand Total:</b>							<b>0.00</b>	<b>20,000</b>	<b>199,291</b>