



# Interest Rates Daily MTM Report

Daily summary for: 01/03/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future			7.87500	7.86600		4.50	0.00	0	2,605
R157	On	04/08/2011	Bond Future			8.03900	8.02900		4.50	0.00	0	0
R157	On	03/11/2011	Bond Future			8.22100	8.21000		4.75	0.00	0	3,694
R157	On	02/02/2012	Bond Future			8.41900	8.40700		4.75	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		706.00000	684,000	4.44	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,180.00000	1,195,000	4.44	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		797.00000	774,000	4.45	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,067.00000	1,080,000	4.45	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		622.00000	601,000	4.43	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,302.00000	1,317,000	4.43	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		545.00000	526,000	4.42	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,430.00000	1,448,000	4.42	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		634.00000	619,000	4.37	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,684.00000	2,707,000	4.37	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		694.00000	679,000	4.38	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,548.00000	2,571,000	4.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.45	Call		579.00000	565,000	4.36	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,825.00000	2,849,000	4.36	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		1,932.00000	1,908,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,788.00000	1,804,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		2,030.00000	2,005,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,707.00000	1,722,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,838.00000	1,814,000	4.74	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,874.00000	1,889,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,364.00000	2,339,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		2,053.00000	2,068,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		2,457.00000	2,432,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		1,979.00000	1,995,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,273.00000	2,249,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		2,129.00000	2,145,000	4.74	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	05/05/2011	Bond Future			9.03900	9.01400		12.25	0.00	0	18,980
R186	On	04/08/2011	Bond Future			9.14300	9.11800		12.75	0.00	0	0
R186	On	03/11/2011	Bond Future			9.24800	9.22100		12.75	0.00	0	12,982
R186	On	02/02/2012	Bond Future			9.35200	9.32500		12.75	0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>31,962</b>
R186	On	05/05/2011	Bond Future	8.75	Call		1,396.00000	1,301,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		3,821.00000	3,952,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		1,563.00000	1,461,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		3,523.00000	3,646,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		1,241.00000	1,153,000	12.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.70	Put		4,134.00000	4,271,000	12.10	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		9,889.00000	10,097,000	11.83	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		142.00000	125,000	11.83	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		1,029.00000	975,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		9,123.00000	9,290,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,127.00000	1,070,000	12.38	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		8,732.00000	8,896,000	12.38	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		936.00000	887,000	12.33	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		9,522.00000	9,694,000	12.33	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		3,868.00000	3,753,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		5,810.00000	5,929,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		4,066.00000	3,948,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		5,565.00000	5,681,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		3,675.00000	3,563,000	12.58	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		6,064.00000	6,186,000	12.58	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		4,134.00000	4,025,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		6,949.00000	7,069,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		4,323.00000	4,212,000	12.63	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		6,698.00000	6,816,000	12.63	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		3,949.00000	3,844,000	12.56	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		7,206.00000	7,331,000	12.56	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>37,462</b>
R201	On	05/05/2011	Bond Future			7.48600	7.46600		4.00	0.00	0	484
R201	On	04/08/2011	Bond Future			7.63900	7.61800		4.00	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			7.80800	7.78400		3.75	0.00	0	0
R201	On	02/02/2012	Bond Future			7.98800	7.96200		4.00	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		1,274.00000	1,225,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		371.00000	386,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,387.00000	1,336,000	4.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		326.00000	339,000	4.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,166.00000	1,119,000	4.05	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		421.00000	438,000	4.05	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		604.00000	580,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,708.00000	1,746,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		659.00000	633,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,612.00000	1,649,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		552.00000	529,000	3.87	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,807.00000	1,847,000	3.87	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,645.00000	1,604,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		1,049.00000	1,075,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,728.00000	1,686,000	3.83	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		995.00000	1,019,000	3.83	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,564.00000	1,524,000	3.80	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		1,106.00000	1,132,000	3.80	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		1,998.00000	1,958,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		1,266.00000	1,292,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		2,075.00000	2,034,000	4.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		1,216.00000	1,242,000	4.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future	8.20	Call		1,923.00000	1,883,000	4.05	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		1,318.00000	1,344,000	4.05	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			0.32900	0.35600			0.00	0	10,489
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>10,489</b>
R202	On	05/05/2011	Bond Future	2.05	Call		41,862.00000	42,656,000		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		42,890.00000	43,684,000		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		40,824.00000	41,617,000		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>10,489</b>
R203	On	05/05/2011	Bond Future			8.46300	8.43800		7.00	0.00	0	516
R203	On	04/08/2011	Bond Future			8.60500	8.57900		7.00	0.00	0	0
R203	On	03/11/2011	Bond Future			8.75700	8.72900		7.25	0.00	0	1,416
R203	On	02/02/2012	Bond Future			8.91600	8.88700		7.25	0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,932</b>
R203	On	05/05/2011	Bond Future	8.25	Call		781.00000	727,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,691.00000	1,757,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		879.00000	821,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,546.00000	1,608,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		691.00000	641,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,845.00000	1,915,000	6.89	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		783.00000	744,000	6.79	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,509.00000	3,590,000	6.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/08/2011	Bond Future	8.05	Call		854.00000	813,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,341.00000	3,420,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		713.00000	677,000	6.76	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,679.00000	3,763,000	6.76	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,862.00000	1,803,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		2,887.00000	2,953,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		1,965.00000	1,904,000	7.17	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		2,765.00000	2,829,000	7.17	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,762.00000	1,705,000	7.12	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		3,013.00000	3,080,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,483.00000	2,420,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		3,070.00000	3,130,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,590.00000	2,526,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		2,962.00000	3,022,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,379.00000	2,317,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		3,181.00000	3,242,000	7.12	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>1,932</b>
R204	On	05/05/2011	Bond Future			8.65600	8.62100		8.00	0.00	0	100
R204	On	04/08/2011	Bond Future			8.79100	8.75400		8.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.93000	8.89100		8.50	0.00	0	1,876
R204	On	02/02/2012	Bond Future			9.07200	9.03100		8.50	0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,976</b>
R204	On	05/05/2011	Bond Future	8.50	Call		1,039.00000	950,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,693.00000	1,792,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,159.00000	1,064,000	7.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2011	Bond Future	8.55	Put		1,542.00000	1,635,000	7.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		927.00000	844,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,853.00000	1,958,000	7.89	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		690.00000	642,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,721.00000	4,866,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		755.00000	703,000	8.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,513.00000	4,653,000	8.22	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		630.00000	584,000	8.18	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		4,936.00000	5,083,000	8.18	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,382.00000	2,285,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		3,096.00000	3,195,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,504.00000	2,404,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		2,964.00000	3,060,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,264.00000	2,170,000	8.37	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		3,233.00000	3,335,000	8.37	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		3,059.00000	2,954,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		3,210.00000	3,305,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		3,185.00000	3,077,000	8.52	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		3,092.00000	3,184,000	8.52	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		2,936.00000	2,833,000	8.48	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		3,332.00000	3,428,000	8.48	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>1,976</b>
R206	On	05/05/2011	Bond Future			7.21200	7.17000		3.00	0.00	0	0
R206	On	04/08/2011	Bond Future			7.38500	7.33900		3.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future			7.57700	7.52400		2.75	0.00	0	0
R206	On	02/02/2012	Bond Future			7.79700	7.73700		2.75	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		1,026.00000	950,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		233.00000	258,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,115.00000	1,036,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		202.00000	225,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		939.00000	866,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		266.00000	294,000	3.07	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		454.00000	417,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,201.00000	1,265,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		498.00000	459,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,135.00000	1,197,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		415.00000	380,000	2.90	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,273.00000	1,339,000	2.90	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,178.00000	1,117,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		731.00000	775,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,238.00000	1,175,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		693.00000	735,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,120.00000	1,060,000	2.79	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		772.00000	817,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,320.00000	1,258,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		858.00000	901,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,373.00000	1,310,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		823.00000	866,000	2.80	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/02/2012	Bond Future	7.95	Call		1,267.00000	1,207,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		892.00000	938,000	2.79	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			8.75100	8.72600		9.25	0.00	0	1,020
R207	On	04/08/2011	Bond Future			8.87700	8.85200		9.75	0.00	0	0
R207	On	03/11/2011	Bond Future			9.00200	8.97500		9.50	0.00	0	600
R207	On	02/02/2012	Bond Future			9.13000	9.10200		9.50	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		906.00000	845,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,196.00000	2,277,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		1,015.00000	949,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		2,018.00000	2,093,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		805.00000	748,000	9.14	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,384.00000	2,468,000	9.14	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		1,006.00000	960,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		4,395.00000	4,486,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,090.00000	1,042,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		4,191.00000	4,280,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		927.00000	884,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		4,604.00000	4,699,000	9.52	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,307.00000	2,237,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		3,521.00000	3,595,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,429.00000	2,357,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		3,371.00000	3,444,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,189.00000	2,121,000	9.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.70	Put		3,675.00000	3,752,000	9.37	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		3,042.00000	2,966,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		3,574.00000	3,643,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		3,171.00000	3,093,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		3,442.00000	3,509,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		2,916.00000	2,842,000	9.48	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		3,710.00000	3,782,000	9.48	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			8.84400	8.81400		10.50	0.00	0	190
R208	On	04/08/2011	Bond Future			8.95900	8.92800		10.50	0.00	0	0
R208	On	03/11/2011	Bond Future			9.07600	9.04400		10.75	0.00	0	5,602
R208	On	02/02/2012	Bond Future			9.19400	9.16000		10.75	0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>5,792</b>
R208	On	05/05/2011	Bond Future	8.50	Call		791.00000	725,000	10.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,680.00000	2,792,000	10.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		891.00000	820,000	10.42	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,476.00000	2,583,000	10.42	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		699.00000	638,000	10.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,894.00000	3,011,000	10.38	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		912.00000	859,000	10.19	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		4,956.00000	5,082,000	10.19	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		991.00000	936,000	10.21	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		4,729.00000	4,853,000	10.21	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		836.00000	787,000	10.17	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		5,188.00000	5,318,000	10.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.75	Call		2,281.00000	2,198,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		3,963.00000	4,061,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,404.00000	2,318,000	10.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		3,797.00000	3,892,000	10.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,161.00000	2,081,000	10.61	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		4,134.00000	4,234,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		3,165.00000	3,070,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		4,053.00000	4,145,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,299.00000	3,202,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		3,908.00000	3,999,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		3,033.00000	2,941,000	10.58	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		4,201.00000	4,296,000	10.58	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>5,792</b>
R209	On	05/05/2011	Bond Future			9.06300	9.02800		16.25	0.00	0	21,100
R209	On	04/08/2011	Bond Future			9.14200	9.10600		16.50	0.00	0	0
R209	On	03/11/2011	Bond Future			9.22100	9.18400		17.00	0.00	0	1,033
R209	On	02/02/2012	Bond Future			9.29900	9.26100		16.75	0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>22,133</b>
R209	On	05/05/2011	Bond Future	8.50	Call		585.00000	519,000	15.91	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		4,803.00000	5,003,000	15.91	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		674.00000	601,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		4,476.00000	4,669,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		505.00000	447,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		5,143.00000	5,351,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		1,384.00000	1,297,000	16.11	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		6,186.00000	6,369,000	16.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,502.00000	1,410,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		5,889.00000	6,067,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		1,274.00000	1,193,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		6,496.00000	6,684,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		7,798.00000	7,571,000	17.58	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		909.00000	952,000	17.58	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		2,579.00000	2,464,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		5,918.00000	6,077,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,729.00000	2,610,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		5,671.00000	5,825,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		2,437.00000	2,326,000	16.56	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		6,177.00000	6,339,000	16.56	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		3,811.00000	3,676,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		5,762.00000	5,904,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		3,978.00000	3,840,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		5,549.00000	5,688,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,647.00000	3,516,000	16.50	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		5,981.00000	6,128,000	16.50	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>22,133</b>
R211	On	05/05/2011	Bond Future			1.58700	1.58600			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		3,054.00000	3,049,000		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		3,325.00000	3,319,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	05/05/2011	Bond Future	2.19	Put		0.00000	0,000		0.00	0	0
R211	On	05/05/2011	Bond Future	2.09	Call		2,783.00000	2,777,000		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			2.39800	2.39700			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		1,420.00000	1,430,000		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		935.00000	944,000		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		1,908.00000	1,918,000		0.00	0	0
<b>Total R212 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>2,518</b>
R213	On	05/05/2011	Bond Future			9.08600	9.06600			0.00	0	0
R213	On	04/08/2011	Bond Future			9.17300	9.15200			0.00	0	0
R213	On	03/11/2011	Bond Future			9.26200	9.24100			0.00	0	0
R213	On	02/02/2012	Bond Future			9.35100	9.33000			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		8,998.00000	9,154,000		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		8,544.00000	8,699,000		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		9,457.00000	9,612,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/08/2011	Bond Future	8.00	Put		9,625.00000	9,786,000		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		9,172.00000	9,333,000		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		10,081.00000	10,242,000		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		3,841.00000	3,999,000		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		3,437.00000	3,595,000		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		4,247.00000	4,406,000		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		2,510.00000	2,665,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Call		0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Put		2,122.00000	2,278,000		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		2,900.00000	3,056,000		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>91,244</b>
GOVI	On	05/05/2011	GOVI			341.21400	341.70700			0.00	0	208
GOVI	On	04/08/2011	GOVI			346.06100	346.55800			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		72,930.00000	77,860,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Call		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	05/05/2011	GOVI	349.01	Put		73,030.00000	77,960,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Call		0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Put		72,830.00000	77,760,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Call		0.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Put		14,420.00000	19,390,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Call		0.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Put		14,520.00000	19,490,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Call		0.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Put		14,320.00000	19,290,000		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			368.88700	369.53500			0.00	0	30
AL7T	On	04/08/2011	Index Future			374.12600	374.78000			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			339.90300	340.41500			0.00	0	1,064
ALBI	On	04/08/2011	Index Future			344.73100	345.24700			0.00	0	0
<b>Total ALBI Future</b>										<b>0.00</b>	<b>0</b>	<b>1,064</b>
<b>Total For ALBI</b>										<b>0.00</b>	<b>0</b>	<b>1,064</b>
CRD1	On	05/05/2011	Index Future			154.08400	154.19400			0.00	0	2
CRD1	On	04/08/2011	Index Future			156.19900	156.31000			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			150.28100	150.16000			0.00	0	60
IGOV	On	04/08/2011	Index Future			152.41600	152.29200			0.00	0	0
<b>Total IGOV Future</b>										<b>0.00</b>	<b>0</b>	<b>60</b>
<b>Total For IGOV</b>										<b>0.00</b>	<b>0</b>	<b>60</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	05/05/2011	Index Future			406.33500	405.98100			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			332.46400	333.07800			0.00	0	3
OTH1	On	04/08/2011	Index Future			337.18700	337.80600			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			336.96900	337.45200			0.00	0	100
TRT1	On	04/08/2011	Index Future			341.59400	342.08300			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>1,595</b>
JIBAR	On	16/03/2011	Jibar Future			5.59500	5.60000			0.00	0	6,040
JIBAR	On	20/04/2011	Jibar Future			5.62800	5.66000			0.00	0	2,000
JIBAR	On	18/05/2011	Jibar Future			5.67800	5.70000			0.00	0	3,001
JIBAR	On	15/06/2011	Jibar Future			5.69900	5.74000			0.00	0	3,890
JIBAR	On	20/07/2011	Jibar Future			5.71600	5.80000			0.00	0	2,000
JIBAR	On	17/08/2011	Jibar Future			5.82700	5.86000			0.00	0	0
JIBAR	On	21/09/2011	Jibar Future			5.93500	6.00000			0.00	0	14,390
JIBAR	On	21/12/2011	Jibar Future			6.41700	6.42000			0.00	0	5,390
JIBAR	On	20/03/2012	Jibar Future			6.84200	6.82000			0.00	0	1,290
JIBAR	On	20/06/2012	Jibar Future			7.26900	7.26000			0.00	0	2,890
JIBAR	On	19/09/2012	Jibar Future			7.69400	7.67000			0.00	0	44,510
JIBAR	On	19/12/2012	Jibar Future			8.08000	8.08000			0.00	0	490
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	<b>85,891</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	<b>85,891</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>85,891</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for Derivatives :</b>							<b>0.00</b>	<b>0</b>	<b>178,938</b>
R155 On 31/08/2011 Spot Bond			5.88000	5.87000			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			7.78000	7.77000			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			8.97000	8.94500			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			7.40000	7.38000			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	2.70000			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			8.37500	8.35000			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			8.57000	8.53500			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			7.12000	7.08000			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			8.67000	8.64500			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			8.77000	8.74000			0.00	0	0
<b>Total R208 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Spot Bond			9.01000	8.97500			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			2.67000	2.67000			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>173,438</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>5,500</b>
<b>Grand Total:</b>							<b>0.00</b>	<b>0</b>	<b>178,938</b>