



# Interest Rates Daily MTM Report

Daily summary for: 04/03/2011

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			7.94000	7.82600		4.50	0.00	0	2,605
R157	On	04/08/2011	Bond Future			8.10800	7.98600		4.50	0.00	0	0
R157	On	03/11/2011	Bond Future			8.29700	8.16400		4.75	0.00	0	3,694
R157	On	02/02/2012	Bond Future			8.50100	8.35600		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		756.00000	560,000	4.44	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,067.00000	1,336,000	4.44	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		853.00000	639,000	4.45	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		959.00000	1,210,000	4.45	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		667.00000	487,000	4.43	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,183.00000	1,468,000	4.43	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		585.00000	421,000	4.42	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,307.00000	1,608,000	4.42	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		671.00000	537,000	4.37	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,556.00000	2,889,000	4.37	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		734.00000	590,000	4.38	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,423.00000	2,746,000	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		613.00000	487,000	4.36	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,694.00000	3,035,000	4.36	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		2,008.00000	1,759,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,699.00000	1,927,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		2,109.00000	1,852,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,621.00000	1,841,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,911.00000	1,670,000	4.74	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,782.00000	2,018,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,446.00000	2,187,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		1,964.00000	2,190,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		2,542.00000	2,277,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		1,893.00000	2,114,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,353.00000	2,100,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		2,038.00000	2,270,000	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			9.04400	8.95300		12.25	696,662,643.50	6,002	25,980
R186	On	04/08/2011	Bond Future			9.14800	9.05400		12.75	0.00	0	0
R186	On	03/11/2011	Bond Future			9.25300	9.15600		12.75	0.00	0	12,982
R186	On	02/02/2012	Bond Future			9.35800	9.25600		12.75	0.00	0	0
<b>Total R186 Future</b>										<b>696,662,643.50</b>	<b>6,002</b>	<b>38,962</b>
R186	On	05/05/2011	Bond Future	8.75	Call		1,549.00000	1,236,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		3,420.00000	3,932,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		1,731.00000	1,393,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		3,137.00000	3,624,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		1,379.00000	1,091,000	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		3,718.00000	4,255,000	12.10	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		9,352.00000	10,125,000	11.83	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		159.00000	108,000	11.83	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		1,125.00000	942,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		8,650.00000	9,301,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,231.00000	1,035,000	12.38	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		8,267.00000	8,905,000	12.38	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		1,026.00000	855,000	12.33	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		9,043.00000	9,706,000	12.33	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		4,103.00000	3,705,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		5,479.00000	5,925,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		4,309.00000	3,899,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		5,241.00000	5,675,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		3,901.00000	3,516,000	12.58	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		5,724.00000	6,182,000	12.58	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		4,375.00000	3,980,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		6,601.00000	7,075,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		4,572.00000	4,165,000	12.63	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		6,358.00000	6,820,000	12.63	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		4,183.00000	3,799,000	12.56	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		6,851.00000	7,336,000	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>696,662,643.50</b>	<b>6,002</b>	<b>44,462</b>
R201	On	05/05/2011	Bond Future			7.63300	7.49700		4.00	0.00	0	484
R201	On	04/08/2011	Bond Future			7.79800	7.65000		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			7.98200	7.82100		3.75	0.00	0	0
R201	On	02/02/2012	Bond Future			8.18000	8.00200		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		1,191.00000	913,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		387.00000	542,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,301.00000	1,009,000	4.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		339.00000	480,000	4.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,086.00000	822,000	4.05	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		440.00000	609,000	4.05	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		563.00000	428,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,762.00000	2,067,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		615.00000	472,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,663.00000	1,960,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		513.00000	387,000	3.87	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,863.00000	2,177,000	3.87	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,578.00000	1,336,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		1,085.00000	1,287,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,660.00000	1,410,000	3.83	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		1,029.00000	1,223,000	3.83	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,499.00000	1,264,000	3.80	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		1,143.00000	1,352,000	3.80	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		1,933.00000	1,682,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		1,303.00000	1,505,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		2,009.00000	1,753,000	4.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		1,253.00000	1,449,000	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		1,858.00000	1,613,000	4.05	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		1,355.00000	1,562,000	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			0.31100	0.32900			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		42,656.00000	43,187,000		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		43,684.00000	44,215,000		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		41,617.00000	42,148,000		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			8.56400	8.45200		7.00	0.00	0	516
R203	On	04/08/2011	Bond Future			8.71100	8.59300		7.00	0.00	0	0
R203	On	03/11/2011	Bond Future			8.86900	8.74400		7.25	0.00	0	1,416
R203	On	02/02/2012	Bond Future			9.03500	8.90300		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		730.00000	540,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,707.00000	2,054,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		825.00000	618,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,559.00000	1,889,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		642.00000	469,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,863.00000	2,227,000	6.89	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		750.00000	605,000	6.79	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,541.00000	3,940,000	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		819.00000	665,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,371.00000	3,761,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		682.00000	548,000	6.76	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,713.00000	4,123,000	6.76	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,819.00000	1,582,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		2,911.00000	3,228,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		1,920.00000	1,675,000	7.17	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		2,787.00000	3,096,000	7.17	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,720.00000	1,492,000	7.12	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		3,038.00000	3,363,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,438.00000	2,177,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		3,093.00000	3,392,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,544.00000	2,276,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		2,984.00000	3,277,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,335.00000	2,080,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		3,205.00000	3,510,000	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			8.73200	8.63000		8.00	0.00	0	100
R204	On	04/08/2011	Bond Future			8.87000	8.76400		8.50	0.00	0	0
R204	On	03/11/2011	Bond Future			9.01300	8.90200		8.50	0.00	0	1,876
R204	On	02/02/2012	Bond Future			9.15900	9.04200		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		988.00000	766,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,690.00000	2,015,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,106.00000	866,000	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		1,538.00000	1,844,000	7.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		878.00000	673,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,852.00000	2,194,000	7.89	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		663.00000	542,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,746.00000	5,175,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		726.00000	597,000	8.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,536.00000	4,956,000	8.22	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		604.00000	491,000	8.18	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		4,962.00000	5,399,000	8.18	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,340.00000	2,083,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		3,110.00000	3,410,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,461.00000	2,195,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		2,977.00000	3,268,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,222.00000	1,973,000	8.37	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		3,246.00000	3,554,000	8.37	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		3,018.00000	2,734,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		3,223.00000	3,506,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		3,143.00000	2,853,000	8.52	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		3,104.00000	3,382,000	8.52	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		2,895.00000	2,619,000	8.48	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		3,344.00000	3,636,000	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			7.31200	7.18000		3.00	0.00	0	0
R206	On	04/08/2011	Bond Future			7.49600	7.34900		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			7.70200	7.53600		2.75	0.00	0	0
R206	On	02/02/2012	Bond Future			7.94000	7.75100		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		998.00000	777,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		229.00000	326,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,087.00000	857,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		199.00000	287,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		911.00000	701,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		262.00000	370,000	3.07	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		440.00000	336,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,209.00000	1,427,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		483.00000	372,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,142.00000	1,353,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		401.00000	304,000	2.90	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,281.00000	1,506,000	2.90	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,159.00000	977,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		736.00000	882,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,219.00000	1,031,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		698.00000	838,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,101.00000	924,000	2.79	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		777.00000	928,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,301.00000	1,118,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		863.00000	1,013,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,354.00000	1,166,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		829.00000	973,000	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		1,249.00000	1,070,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		899.00000	1,052,000	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			8.80200	8.69500		9.25	0.00	0	1,020
R207	On	04/08/2011	Bond Future			8.93000	8.81800		9.75	0.00	0	0
R207	On	03/11/2011	Bond Future			9.05700	8.94100		9.50	0.00	0	600
R207	On	02/02/2012	Bond Future			9.18800	9.06600		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		941.00000	717,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,056.00000	2,436,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		1,054.00000	812,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,881.00000	2,244,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		836.00000	630,000	9.14	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,239.00000	2,638,000	9.14	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		1,042.00000	863,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		4,243.00000	4,679,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,129.00000	939,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		4,043.00000	4,468,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		961.00000	792,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		4,451.00000	4,897,000	9.52	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,372.00000	2,094,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		3,404.00000	3,745,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,497.00000	2,209,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		3,257.00000	3,589,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,251.00000	1,982,000	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		3,555.00000	3,906,000	9.37	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		3,120.00000	2,808,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		3,465.00000	3,786,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		3,252.00000	2,931,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		3,335.00000	3,647,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		2,992.00000	2,688,000	9.48	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		3,599.00000	3,928,000	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			8.89000	8.77800		10.50	0.00	0	190
R208	On	04/08/2011	Bond Future			9.00600	8.89000		10.50	0.00	0	0
R208	On	03/11/2011	Bond Future			9.12500	9.00500		10.75	0.00	0	5,603
R208	On	02/02/2012	Bond Future			9.24500	9.12000		10.75	0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>5,793</b>
R208	On	05/05/2011	Bond Future	8.50	Call		829.00000	616,000	10.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,504.00000	2,955,000	10.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		935.00000	702,000	10.42	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,306.00000	2,736,000	10.42	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		732.00000	538,000	10.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,713.00000	3,182,000	10.38	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		952.00000	775,000	10.19	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		4,775.00000	5,269,000	10.19	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,035.00000	847,000	10.21	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		4,552.00000	5,035,000	10.21	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		874.00000	708,000	10.17	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		5,005.00000	5,510,000	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		2,359.00000	2,066,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		3,821.00000	4,205,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,485.00000	2,182,000	10.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		3,658.00000	4,032,000	10.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,236.00000	1,954,000	10.61	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		3,988.00000	4,383,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		3,256.00000	2,924,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		3,923.00000	4,279,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,393.00000	3,052,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		3,781.00000	4,128,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		3,122.00000	2,798,000	10.58	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		4,069.00000	4,433,000	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>5,793</b>
R209	On	05/05/2011	Bond Future			9.07900	8.99300		16.25	0.00	0	21,100
R209	On	04/08/2011	Bond Future			9.15900	9.07000		16.50	0.00	0	0
R209	On	03/11/2011	Bond Future			9.23900	9.14800		17.00	0.00	0	1,033
R209	On	02/02/2012	Bond Future			9.31700	9.22300		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		609.00000	465,000	15.91	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		4,559.00000	5,070,000	15.91	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		703.00000	542,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		4,237.00000	4,731,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		526.00000	397,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		4,896.00000	5,422,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		1,439.00000	1,237,000	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		5,970.00000	6,436,000	16.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,561.00000	1,347,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		5,676.00000	6,131,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		1,325.00000	1,135,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		6,275.00000	6,753,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		7,999.00000	7,446,000	17.58	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		838.00000	954,000	17.58	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		2,663.00000	2,391,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		5,734.00000	6,136,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,817.00000	2,534,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		5,491.00000	5,882,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		2,517.00000	2,255,000	16.56	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		5,989.00000	6,401,000	16.56	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		3,921.00000	3,596,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		5,593.00000	5,955,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		4,092.00000	3,758,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		5,384.00000	5,736,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,754.00000	3,438,000	16.50	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		5,810.00000	6,180,000	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			1.60200	1.60100			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		2,970.00000	2,965,000		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		3,241.00000	3,235,000		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		2,699.00000	2,693,000		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			2.39900	2.39900			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		1,439.00000	1,439,000		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		954.00000	954,000		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		1,928.00000	1,928,000		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			9.10700	9.02600			0.00	0	0
R213	On	04/08/2011	Bond Future			9.19400	9.11100			0.00	0	0
R213	On	03/11/2011	Bond Future			9.28400	9.19800			0.00	0	0
R213	On	02/02/2012	Bond Future			9.37500	9.28600			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		8,686.00000	9,317,000		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		8,231.00000	8,862,000		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		9,144.00000	9,775,000		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	9,310.00000	9,946,000		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	8,857.00000	9,494,000		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	9,766.00000	10,402,000		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	3,515.00000	4,164,000		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	3,111.00000	3,761,000		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	3,922.00000	4,571,000		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	2,182.00000	2,843,000		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	1,794.00000	2,455,000		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	2,572.00000	3,234,000		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>696,662,643.50</b>	<b>6,002</b>	<b>98,245</b>
GOVI	On	05/05/2011	GOVI			340.12300	342.06400		0.00	0	208
GOVI	On	04/08/2011	GOVI			344.96000	346.92700		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	69,360.00000	88,770,000		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		69,460.00000	88,870,000		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		69,260.00000	88,670,000		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		10,730.00000	30,400,000		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		10,830.00000	30,500,000		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		10,630.00000	30,300,000		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			367.49100	369.84500			0.00	0	30
AL7T	On	04/08/2011	Index Future			372.71800	375.10200			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			338.86200	340.84000			0.00	0	1,064
ALBI	On	04/08/2011	Index Future			343.68100	345.68500			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			153.82000	154.42800			0.00	0	2
CRD1	On	04/08/2011	Index Future			155.93200	156.54900			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			150.49200	150.41800			0.00	0	60
IGOV	On	04/08/2011	Index Future			152.63300	152.55600			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			407.04000	406.78900			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			331.69400	333.86700			0.00	0	3
OTH1	On	04/08/2011	Index Future			336.41200	338.61400			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			335.91000	337.84300			0.00	0	100
TRT1	On	04/08/2011	Index Future			340.52300	342.48200			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			5.60200	5.59500			0.00	0	6,040
JIBAR	On	20/04/2011	Jibar Future			5.67700	5.63700			0.00	0	2,000
JIBAR	On	18/05/2011	Jibar Future			5.74700	5.68800			0.00	0	3,001
JIBAR	On	15/06/2011	Jibar Future			5.76600	5.71000			0.00	0	3,890
JIBAR	On	20/07/2011	Jibar Future			5.80500	5.72000			0.00	0	2,000
JIBAR	On	17/08/2011	Jibar Future			5.93000	5.81700			0.00	0	0
JIBAR	On	21/09/2011	Jibar Future			6.01600	5.89900			0.00	0	14,390
JIBAR	On	21/12/2011	Jibar Future			6.56900	6.40200			0.00	0	5,390
JIBAR	On	20/03/2012	Jibar Future			7.08500	6.82400			0.00	0	1,290
JIBAR	On	20/06/2012	Jibar Future			7.53600	7.26300			0.00	0	2,890
JIBAR	On	19/09/2012	Jibar Future			8.00600	7.67000			0.00	0	44,510
JIBAR	On	19/12/2012	Jibar Future			8.29000	8.04000			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>696,662,643.50</b>	<b>6,002</b>	<b>185,939</b>
R155	On	31/08/2011	Spot Bond	5.95000	5.84000		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	7.85000	7.74000		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	8.98000	8.89000		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	7.54500	7.41500		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	2.65000	2.67000		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	8.48000	8.37000		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	8.65000	8.55000		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	7.22000	7.09500		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	8.72500	8.62000		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	8.82000	8.71000		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			9.03000	8.94500			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>696,662,643.50</b>	<b>6,002</b>	<b>180,439</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>5,500</b>
<b>Grand Total:</b>							<b>696,662,643.50</b>	<b>6,002</b>	<b>185,939</b>