



Interest Rates Daily MTM Report

Daily summary for: 01/02/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/02/2011	Bond Future			7.83600	7.88800		4.25	0.00	0	5,062
R157	On	05/05/2011	Bond Future			7.98300	8.03900		4.75	0.00	0	2,605
R157	On	04/08/2011	Bond Future			8.14900	8.20900		4.75	0.00	0	0
R157	On	03/11/2011	Bond Future			8.32700	8.39200		4.75	0.00	0	3,694
Total R157 Future										0.00	0	11,361
R157	On	03/02/2011	Bond Future	7.90	Call		223.00000	334,000	4.27	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		172.00000	59,000	4.27	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		357.00000	511,000	4.28	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		91.00000	22,000	4.28	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		125.00000	192,000	4.27	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		288.00000	132,000	4.27	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		666.00000	743,000	4.69	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,843.00000	1,693,000	4.69	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		741.00000	823,000	4.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,714.00000	1,569,000	4.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		597.00000	667,000	4.68	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,980.00000	1,823,000	4.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future	7.65	Call		533.00000	597,000	4.67	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		2,121.00000	1,958,000	4.67	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		598.00000	655,000	4.54	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		3,335.00000	3,163,000	4.54	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		652.00000	712,000	4.55	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		3,193.00000	3,025,000	4.55	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		548.00000	601,000	4.53	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		3,481.00000	3,305,000	4.53	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		1,713.00000	1,820,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		2,221.00000	2,096,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		1,802.00000	1,912,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		2,131.00000	2,009,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,627.00000	1,731,000	4.73	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		2,314.00000	2,186,000	4.73	0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										0.00	0	11,361
R186	On	03/02/2011	Bond Future			8.65900	8.72000		12.00	0.00	0	25,653
R186	On	05/05/2011	Bond Future			8.74600	8.80900		12.50	0.00	0	8,235
R186	On	04/08/2011	Bond Future			8.83700	8.90200		12.75	0.00	0	140
R186	On	03/11/2011	Bond Future			8.92600	8.99300		12.50	292,299,075.00	2,500	12,959
Total R186 Future										292,299,075.00	2,500	46,987
R186	On	03/02/2011	Bond Future	9.00	Call		2,610.00000	3,179,000	12.12	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		9.00000	0,000	12.12	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,059.00000	3,634,000	12.14	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		3.00000	0,000	12.14	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		2,166.00000	2,722,000	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	03/02/2011	Bond Future	8.95	Put		23.00000	1,000	12.10	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		9,723.00000	9,145,000	11.56	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		0.00000	0,000	11.56	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		2,732.00000	3,008,000	12.50	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		3,281.00000	2,971,000	12.50	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		2,957.00000	3,248,000	12.53	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		3,040.00000	2,746,000	12.53	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		2,517.00000	2,779,000	12.47	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		3,533.00000	3,210,000	12.47	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		8,439.00000	7,940,000	12.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		569.00000	655,000	12.11	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		1,741.00000	1,909,000	12.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		7,897.00000	7,473,000	12.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,880.00000	2,058,000	12.31	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		7,547.00000	7,133,000	12.31	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		1,608.00000	1,767,000	12.26	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		8,257.00000	7,823,000	12.26	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		5,072.00000	5,382,000	12.50	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		5,010.00000	4,720,000	12.50	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		5,302.00000	5,621,000	12.54	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		4,796.00000	4,516,000	12.54	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		4,847.00000	5,148,000	12.47	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		5,231.00000	4,933,000	12.47	0.00	0	0
Total R186 Option										0.00	0	8,500
Total For R186										292,299,075.00	2,500	55,487

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/02/2011	Bond Future			7.67600	7.72300		4.00	43,972,328.40	420	489
R201	On	05/05/2011	Bond Future			7.82700	7.87700		4.25	0.00	0	0
R201	On	04/08/2011	Bond Future			8.00200	8.05700		4.25	0.00	0	0
R201	On	03/11/2011	Bond Future			8.18900	8.24900		4.00	0.00	0	0
Total R201 Future										43,972,328.40	420	489
R201	On	03/02/2011	Bond Future	8.00	Call		926.00000	1,083,000	4.05	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1.00000	0,000	4.05	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,091.00000	1,249,000	4.06	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		0.00000	0,000	4.06	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		762.00000	917,000	4.04	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		3.00000	0,000	4.04	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		728.00000	794,000	4.25	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		1,129.00000	1,037,000	4.25	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		800.00000	870,000	4.26	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		1,043.00000	955,000	4.26	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		658.00000	719,000	4.23	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		1,217.00000	1,120,000	4.23	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		352.00000	386,000	4.00	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		2,754.00000	2,626,000	4.00	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		390.00000	426,000	4.02	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		2,641.00000	2,516,000	4.02	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		320.00000	351,000	3.99	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		2,873.00000	2,742,000	3.99	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,119.00000	1,188,000	3.94	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		1,800.00000	1,706,000	3.94	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	8.05	Call		1,182.00000	1,254,000	3.95	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		1,726.00000	1,634,000	3.95	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,058.00000	1,125,000	3.92	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		1,877.00000	1,780,000	3.92	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										43,972,328.40	420	489
R202	On	03/02/2011	Bond Future			0.46700	0.46700			825,571.10	5	3,608
R202	On	05/05/2011	Bond Future			0.39100	0.39100			0.00	0	6,500
Total R202 Future										825,571.10	5	10,108
R202	On	03/02/2011	Bond Future	3.05	Call		57,977.00000	57,977,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.10	Call		58,824.00000	58,824,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.00	Call		57,121.00000	57,121,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.05	Call		40,841.00000	40,841,000		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		41,869.00000	41,869,000		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		39,802.00000	39,802,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										825,571.10	5	10,108
R203	On	03/02/2011	Bond Future			8.32600	8.38200		6.75	0.00	0	1,402
R203	On	05/05/2011	Bond Future			8.45200	8.51100		7.25	0.00	0	516
R203	On	04/08/2011	Bond Future			8.58800	8.65100		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			8.73100	8.79700		7.25	0.00	0	1,404
Total R203 Future										0.00	0	3,322
R203	On	03/02/2011	Bond Future	8.50	Call		646.00000	874,000	6.84	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		62.00000	11,000	6.84	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		859.00000	1,113,000	6.85	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		28.00000	3,000	6.85	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		456.00000	646,000	6.82	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		119.00000	30,000	6.82	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		1,922.00000	1,643,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		0.00000	0,000	6.59	0.00	0	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		913.00000	1,015,000	7.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		2,173.00000	1,992,000	7.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		1,007.00000	1,116,000	7.17	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		2,024.00000	1,850,000	7.17	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		825.00000	920,000	7.14	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		2,329.00000	2,141,000	7.14	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		852.00000	932,000	6.93	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,911.00000	3,700,000	6.93	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		923.00000	1,008,000	6.95	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,743.00000	3,537,000	6.95	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		786.00000	861,000	6.90	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		4,085.00000	3,869,000	6.90	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,852.00000	1,975,000	7.13	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		3,179.00000	3,009,000	7.13	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		1,952.00000	2,080,000	7.15	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	8.55	Put		3,054.00000	2,889,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,754.00000	1,873,000	7.11	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		3,307.00000	3,133,000	7.11	0.00	0	0
Total R203 Option										0.00	0	1,000
Total For R203										0.00	0	4,322
R204	On	03/02/2011	Bond Future			8.46500	8.52100		8.25	0.00	0	1,914
R204	On	05/05/2011	Bond Future			8.58300	8.64200		8.50	0.00	0	100
R204	On	04/08/2011	Bond Future			8.71000	8.77200		8.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.83800	8.90200		8.25	0.00	0	1,867
Total R204 Future										0.00	0	3,881
R204	On	03/02/2011	Bond Future	8.50	Call		238.00000	349,000	8.25	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		355.00000	154,000	8.25	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		380.00000	546,000	8.27	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		219.00000	74,000	8.27	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		137.00000	200,000	8.23	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		532.00000	284,000	8.23	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		1,363.00000	1,498,000	8.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		2,130.00000	1,947,000	8.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,485.00000	1,627,000	8.52	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,981.00000	1,805,000	8.52	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		1,248.00000	1,375,000	8.48	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		2,287.00000	2,096,000	8.48	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		792.00000	870,000	8.14	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,917.00000	4,672,000	8.14	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		862.00000	944,000	8.16	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,713.00000	4,472,000	8.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/08/2011	Bond Future	7.95	Call		727.00000	799,000	8.11	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		5,127.00000	4,876,000	8.11	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,457.00000	2,607,000	8.25	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		3,227.00000	3,053,000	8.25	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,581.00000	2,735,000	8.28	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		3,097.00000	2,927,000	8.28	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,330.00000	2,475,000	8.20	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		3,354.00000	3,176,000	8.20	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	3,881
R206	On	03/02/2011	Bond Future			7.35100	7.39800		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			7.51400	7.56500		3.25	0.00	0	0
R206	On	04/08/2011	Bond Future			7.71200	7.77000		3.25	0.00	0	0
R206	On	03/11/2011	Bond Future			7.92400	7.98800		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,550.00000	1,672,000	3.13	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		0.00000	0,000	3.13	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,677.00000	1,800,000	3.13	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		0.00000	0,000	3.13	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		1,422.00000	1,545,000	3.12	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		0.00000	0,000	3.12	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		598.00000	653,000	3.25	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		753.00000	686,000	3.25	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		657.00000	715,000	3.26	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		693.00000	629,000	3.26	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		543.00000	595,000	3.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	05/05/2011	Bond Future	7.45	Put		818.00000	748,000	3.24	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		285.00000	313,000	3.09	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,973.00000	1,875,000	3.09	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		314.00000	344,000	3.11	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,891.00000	1,795,000	3.11	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		260.00000	286,000	3.08	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		2,059.00000	1,959,000	3.08	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		823.00000	877,000	2.95	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		1,291.00000	1,219,000	2.95	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		869.00000	924,000	2.96	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		1,238.00000	1,168,000	2.96	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		778.00000	830,000	2.94	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		1,344.00000	1,271,000	2.94	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	0
R207	On	03/02/2011	Bond Future			8.55000	8.62600		9.25	0.00	0	800
R207	On	05/05/2011	Bond Future			8.66000	8.73900		9.50	0.00	0	285
R207	On	04/08/2011	Bond Future			8.77900	8.86200		9.75	0.00	0	0
R207	On	03/11/2011	Bond Future			8.89200	8.97900		9.50	0.00	0	600
Total R207 Future										0.00	0	1,685
R207	On	03/02/2011	Bond Future	8.75	Call		791.00000	1,167,000	9.34	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		75.00000	8,000	9.34	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		1,039.00000	1,448,000	9.36	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		36.00000	2,000	9.36	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		570.00000	896,000	9.32	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		142.00000	25,000	9.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/05/2011	Bond Future	8.50	Call		1,190.00000	1,364,000	9.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,554.00000	2,280,000	9.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		1,304.00000	1,489,000	9.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		2,380.00000	2,117,000	9.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		1,083.00000	1,246,000	9.39	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,735.00000	2,450,000	9.39	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		1,154.00000	1,292,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		4,598.00000	4,278,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,242.00000	1,388,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		4,398.00000	4,087,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		1,070.00000	1,201,000	9.50	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		4,802.00000	4,476,000	9.50	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,448.00000	2,659,000	9.38	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		3,683.00000	3,427,000	9.38	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,572.00000	2,789,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		3,536.00000	3,286,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,328.00000	2,532,000	9.36	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		3,836.00000	3,573,000	9.36	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	1,685
R208	On	03/02/2011	Bond Future			8.57900	8.64500		10.00	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.67800	8.74700		10.75	0.00	0	190
R208	On	04/08/2011	Bond Future			8.78300	8.85400		10.50	0.00	0	0
R208	On	03/11/2011	Bond Future			8.88800	8.96200		10.75	0.00	0	5,584
Total R208 Future										0.00	0	11,372
R208	On	03/02/2011	Bond Future	8.75	Call		740.00000	1,060,000	10.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/02/2011	Bond Future	8.75	Put		102.00000	17,000	10.09	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		991.00000	1,350,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		51.00000	6,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		521.00000	785,000	10.07	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		186.00000	46,000	10.07	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		1,252.00000	1,410,000	10.65	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,742.00000	2,487,000	10.65	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		1,371.00000	1,539,000	10.67	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,557.00000	2,312,000	10.67	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		1,140.00000	1,287,000	10.62	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,936.00000	2,670,000	10.62	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		1,221.00000	1,346,000	10.26	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		4,835.00000	4,545,000	10.26	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,315.00000	1,446,000	10.28	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		4,623.00000	4,339,000	10.28	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		1,132.00000	1,250,000	10.24	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		5,054.00000	4,757,000	10.24	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,642.00000	2,834,000	10.60	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		3,859.00000	3,629,000	10.60	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,775.00000	2,973,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		3,703.00000	3,479,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,512.00000	2,698,000	10.56	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		4,020.00000	3,783,000	10.56	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	11,372

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/02/2011	Bond Future			8.60800	8.66400		15.75	0.00	0	20,900
R209	On	05/05/2011	Bond Future			8.67200	8.72900		16.75	0.00	0	200
R209	On	04/08/2011	Bond Future			8.73800	8.79700		16.50	0.00	0	0
R209	On	03/11/2011	Bond Future			8.80200	8.86300		16.75	0.00	0	1,089
Total R209 Future										0.00	0	22,189
R209	On	03/02/2011	Bond Future	9.00	Call		2,659.00000	3,114,000	15.90	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		3.00000	0,000	15.90	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,039.00000	3,496,000	15.92	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		1.00000	0,000	15.92	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		2,278.00000	2,729,000	15.87	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		8.00000	1,000	15.87	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		1,741.00000	1,919,000	16.59	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		3,618.00000	3,335,000	16.59	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		1,905.00000	2,094,000	16.62	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		3,365.00000	3,094,000	16.62	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		1,586.00000	1,753,000	16.55	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,882.00000	3,589,000	16.55	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		2,529.00000	2,721,000	16.31	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,945.00000	4,667,000	16.31	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		2,696.00000	2,896,000	16.35	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,696.00000	4,426,000	16.35	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		2,369.00000	2,552,000	16.27	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		5,204.00000	4,917,000	16.27	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		9,989.00000	10,391,000	17.61	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		714.00000	645,000	17.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future	8.75	Call		3,932.00000	4,167,000	16.75	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		4,825.00000	4,580,000	16.75	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		4,120.00000	4,362,000	16.79	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		4,616.00000	4,378,000	16.79	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		3,749.00000	3,977,000	16.71	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		5,043.00000	4,791,000	16.71	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	22,189
R210	On	03/02/2011	Bond Future			1.05300	1.05300			0.00	0	2
Total R210 Future										0.00	0	2
R210	On	03/02/2011	Bond Future	3.10	Call		30,813.00000	30,813,000		0.00	0	0
R210	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R210	On	03/02/2011	Bond Future	3.15	Call		31,445.00000	31,445,000		0.00	0	0
R210	On	03/02/2011	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0
R210	On	03/02/2011	Bond Future	3.05	Call		30,176.00000	30,176,000		0.00	0	0
R210	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
Total R210 Option										0.00	0	0
Total For R210										0.00	0	2
R211	On	03/02/2011	Bond Future			1.78000	1.77900			0.00	0	589
R211	On	05/05/2011	Bond Future			1.59300	2.75000			0.00	0	0
Total R211 Future										0.00	0	589
R211	On	03/02/2011	Bond Future	2.50	Call		4,072.00000	4,066,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.55	Call		4,347.00000	4,342,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.45	Call		3,795.00000	3,790,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	05/05/2011	Bond Future	2.14	Call		0.00000	3,015,000		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		0.00000	3,286,000		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		0.00000	2,744,000		0.00	0	0
R211	On	05/05/2011	Bond Future	2.09	Put		0.00000	0,000		0.00	0	0
Total R211 Option										0.00	0	0
Total For R211										0.00	0	589
R212	On	03/02/2011	Bond Future			2.53200	2.53200			73,539,633.60	720	2,518
R212	On	05/05/2011	Bond Future			2.44500	2.44500			24,866,995.20	240	2,238
Total R212 Future										98,406,628.80	960	4,756
R212	On	03/02/2011	Bond Future	3.00	Call		4,402.00000	4,402,000		0.00	0	0
R212	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
R212	On	03/02/2011	Bond Future	3.05	Call		4,859.00000	4,859,000		0.00	0	0
R212	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R212	On	03/02/2011	Bond Future	2.95	Call		3,942.00000	3,942,000		0.00	0	0
R212	On	03/02/2011	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0
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		1,879.00000	1,879,000		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		1,394.00000	1,394,000		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		2,367.00000	2,367,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										98,406,628.80	960	4,756
R213	On	03/02/2011	Bond Future			8.67300	8.73400			0.00	0	0

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			8.74400	8.80600			0.00	0	0
R213	On	04/08/2011	Bond Future			8.81800	8.88200			0.00	0	0
R213	On	03/11/2011	Bond Future			8.89200	8.95800			0.00	0	0
Total R213 Future										0.00	0	0
R213	On	03/02/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R213	On	03/02/2011	Bond Future	8.00	Put		6,372.00000	5,868,000		0.00	0	0
R213	On	03/02/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0
R213	On	03/02/2011	Bond Future	8.05	Put		5,915.00000	5,412,000		0.00	0	0
R213	On	03/02/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R213	On	03/02/2011	Bond Future	7.95	Put		6,832.00000	6,329,000		0.00	0	0
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		6,933.00000	6,429,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.05	Put		6,478.00000	5,974,000		0.00	0	0
R213	On	05/05/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	7.95	Put		7,391.00000	6,887,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.00	Put		7,513.00000	7,000,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Put		7,060.00000	6,547,000		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		7,969.00000	7,456,000		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		1,660.00000	1,139,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/11/2011	Bond Future	8.80	Put		1,257.00000	735,000	0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000	0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Put		2,067.00000	1,546,000	0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									0.00	0	0
Total for Bond									435,503,603.30	3,885	126,241
GOVI	On	03/02/2011	GOVI			338.70900	337.53400		0.00	0	166
GOVI	On	05/05/2011	GOVI			343.60600	342.41400		0.00	0	139
Total GOVI Future									0.00	0	305
GOVI	On	03/02/2011	GOVI	343.00	Call		0.00000	0,000	0.00	0	0
GOVI	On	03/02/2011	GOVI	343.00	Put		54,660.00000	42,910,000	0.00	0	0
GOVI	On	03/02/2011	GOVI	343.01	Call		0.00000	0,000	0.00	0	0
GOVI	On	03/02/2011	GOVI	343.01	Put		54,760.00000	43,010,000	0.00	0	0
GOVI	On	03/02/2011	GOVI	342.99	Call		0.00000	0,000	0.00	0	0
GOVI	On	03/02/2011	GOVI	342.99	Put		54,560.00000	42,810,000	0.00	0	0
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		65,860.00000	53,940,000	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		65,960.00000	54,040,000	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		65,760.00000	53,840,000	0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	305
Total for GOVI									0.00	0	305
AL7T	On	03/02/2011	Index Future			366.07100	364.53900		0.00	0	30
AL7T	On	05/05/2011	Index Future			371.36300	369.80900		0.00	0	0
AL7T	On	04/08/2011	Index Future			376.71400	375.13700		0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AL7T Future									0.00	0	30
Total For AL7T									0.00	0	30
ALBI	On	03/02/2011			337.88800	336.66700			834,583,360.00	247	133
ALBI	On	05/05/2011			342.77300	341.53500			846,649,310.00	247	982
ALBI	On	04/08/2011			347.71200	346.45500			0.00	0	0
Total ALBI Future									1,681,232,670.00	494	1,115
Total For ALBI									1,681,232,670.00	494	1,115
CRD1	On	03/02/2011			151.74400	151.42400			0.00	0	0
CRD1	On	05/05/2011			153.82400	153.49900			0.00	0	2
CRD1	On	04/08/2011			155.92600	155.59600			0.00	0	0
Total CRD1 Future									0.00	0	2
Total For CRD1									0.00	0	2
IGOV	On	03/02/2011			147.28500	147.11800			0.00	0	9
IGOV	On	05/05/2011			149.41400	149.24500			0.00	0	0
IGOV	On	04/08/2011			151.56700	151.39500			0.00	0	0
Total IGOV Future									0.00	0	9
Total For IGOV									0.00	0	9
ILBI	On	03/02/2011			398.49400	398.04100			0.00	0	17
ILBI	On	05/05/2011			404.15400	403.54500			0.00	0	336
Total ILBI Future									0.00	0	353
Total For ILBI									0.00	0	353
OTH1	On	03/02/2011			333.10000	331.64700			0.00	0	0
OTH1	On	05/05/2011			337.91600	336.44200			0.00	0	3
OTH1	On	04/08/2011			342.78500	341.28900			0.00	0	0
Total OTH1 Future									0.00	0	3
Total For OTH1									0.00	0	3
TRT1	On	03/02/2011			334.72900	333.56800			0.00	0	0
TRT1	On	05/05/2011			339.31600	338.13900			0.00	0	100

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1 On 04/08/2011 Index Future			343.95300	342.76000			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							1,681,232,670.00	494	1,612
JIBAR On 16/02/2011 Jibar Future			5.61000	5.62100			0.00	0	5,000
JIBAR On 16/03/2011 Jibar Future			5.66000	5.69000			0.00	0	5,790
JIBAR On 20/04/2011 Jibar Future			5.70400	5.75600			0.00	0	2
JIBAR On 18/05/2011 Jibar Future			5.75200	5.81200			0.00	0	2,000
JIBAR On 15/06/2011 Jibar Future			5.80400	5.86500			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.88100	5.93200			0.00	1,500	1,500
JIBAR On 21/09/2011 Jibar Future			6.03200	6.07500			0.00	2,000	14,890
JIBAR On 21/12/2011 Jibar Future			6.48000	6.55700			0.00	60	5,290
JIBAR On 20/03/2012 Jibar Future			6.91500	7.00200			0.00	0	790
JIBAR On 20/06/2012 Jibar Future			7.35300	7.43400			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.77900	7.86800			0.00	0	44,510
JIBAR On 19/12/2012 Jibar Future			8.14000	8.27400			0.00	0	490
Total Jibar Future							0.00	3,560	87,042
Total For JIBAR FUTURE							0.00	3,560	87,042
Total for Jibar							0.00	3,560	87,042
Total for Derivatives :							2,116,736,273.30	7,939	215,200
R155 On 31/08/2011 Spot Bond			6.39000	6.45000			0.00	0	0
Total R155 SPOT							0.00	0	0
Total For R155							0.00	0	0
R157 On 15/09/2015 Spot Bond			7.83000	7.88000			0.00	0	0
Total R157 SPOT							0.00	0	0
Total For R157							0.00	0	0
R186 On 21/12/2026 Spot Bond			8.65500	8.71500			0.00	0	0
Total R186 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R186							0.00	0	0
R201 On 21/12/2014 Spot Bond			7.67000	7.71500			0.00	0	0
Total R201 SPOT							0.00	0	0
Total For R201							0.00	0	0
R202 On 07/12/2033 Spot Bond			2.74000	2.74000			0.00	0	0
Total R202 SPOT							0.00	0	0
Total For R202							0.00	0	0
R203 On 15/09/2017 Spot Bond			8.32000	8.37500			0.00	0	0
Total R203 SPOT							0.00	0	0
Total For R203							0.00	0	0
R204 On 21/12/2018 Spot Bond			8.46000	8.51500			0.00	0	0
Total R204 SPOT							0.00	0	0
Total For R204							0.00	0	0
R206 On 15/01/2014 Spot Bond			7.34500	7.39000			0.00	0	0
Total R206 SPOT							0.00	0	0
Total For R206							0.00	0	0
R207 On 15/01/2020 Spot Bond			8.54500	8.62000			0.00	0	0
Total R207 SPOT							0.00	0	0
Total For R207							0.00	0	0
R208 On 31/03/2021 Spot Bond			8.57500	8.64000			0.00	0	0
Total R208 SPOT							0.00	0	0
Total For R208							0.00	0	0
R209 On 31/03/2036 Spot Bond			8.60500	8.66000			0.00	0	0
Total R209 SPOT							0.00	0	0
Total For R209							0.00	0	0
R212 On 31/01/2022 Spot Bond			2.72000	2.72000			0.00	0	0
Total R212 SPOT							0.00	0	0
Total For R212							0.00	0	0
R213 On 28/02/2031 Spot Bond			8.00000	8.00000			0.00	0	0
Total R213 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R213							0.00	0	0
Total for SPOT							0.00	0	0
Total for SPOT :							0.00	0	0
Total Futures							2,116,736,273.30	7,939	205,700
Total Options							0.00	0	9,500
Grand Total:							2,116,736,273.30	7,939	215,200