

Interest Rates Daily MTM Report

Daily summary for: 03/05/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES18 Future							0.00	0	0
Total For ES18							0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES23 Future							0.00	0	0
Total For ES23							0.00	0	0
ES26 On 02/04/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES26 Future							0.00	0	0
Total For ES26							0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000			0.00	0	0
Total ES33 Future							0.00	0	0
Total For ES33							0.00	0	0
R155 On 31/08/2011 Price Contribution			100.00000	100.00000			0.00	0	0
Total R155 Future							0.00	0	0
Total For R155							0.00	0	0
R157 On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
Total R157 Future							0.00	0	0
Total For R157							0.00	0	0
R157/F On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
Total R157/R201 Future							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R157/R201							0.00	0	0
R157/F On 15/09/2015 Price Contribution			100.00000	100.00000			0.00	0	0
Total R157/R206 Future							0.00	0	0
Total For R157/R206							0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total R186 Future							0.00	0	0
Total For R186							0.00	0	0
R186/F On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total R186/R157 Future							0.00	0	0
Total For R186/R157							0.00	0	0
R186/F On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total R186/R207 Future							0.00	0	0
Total For R186/R207							0.00	0	0
R186/F On 21/12/2026 Price Contribution			100.00000	100.00000			0.00	0	0
Total R186/R208 Future							0.00	0	0
Total For R186/R208							0.00	0	0
R189 On 01/04/2013 Price Contribution			100.00000	100.00000			0.00	0	0
Total R189 Future							0.00	0	0
Total For R189							0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000			0.00	0	0
Total R197 Future							0.00	0	0
Total For R197							0.00	0	0
R201 On 22/12/2014 Price Contribution			100.00000	100.00000			0.00	0	0
Total R201 Future							0.00	0	0
Total For R201							0.00	0	0
R201/F On 22/12/2014 Price Contribution			100.00000	100.00000			0.00	0	0
Total R201/R206 Future							0.00	0	0
Total For R201/R206							0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000			0.00	0	0
Total R202 Future							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R202							0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000			0.00	0	0
Total R203 Future							0.00	0	0
Total For R203							0.00	0	0
R203/F On 15/09/2017 Price Contribution			100.00000	100.00000			0.00	0	0
Total R203/R157 Future							0.00	0	0
Total For R203/R157							0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000			0.00	0	0
Total R204 Future							0.00	0	0
Total For R204							0.00	0	0
R204/F On 15/01/2020 Price Contribution			100.00000	100.00000			0.00	0	0
Total R204/R157 Future							0.00	0	0
Total For R204/R157							0.00	0	0
R204/F On 21/12/2018 Price Contribution			100.00000	100.00000			0.00	0	0
Total R204/R203 Future							0.00	0	0
Total For R204/R203							0.00	0	0
R206 On 15/01/2014 Price Contribution			100.00000	100.00000			0.00	0	0
Total R206 Future							0.00	0	0
Total For R206							0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000			0.00	0	0
Total R207 Future							0.00	0	0
Total For R207							0.00	0	0
R207/F On 15/01/2020 Price Contribution			100.00000	100.00000			0.00	0	0
Total R207/R157 Future							0.00	0	0
Total For R207/R157							0.00	0	0
R207/F On 15/01/2020 Price Contribution			100.00000	100.00000			0.00	0	0
Total R207/R203 Future							0.00	0	0
Total For R207/R203							0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000			0.00	0	0
Total R208 Future							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R208							0.00	0	0
R208/F On 31/03/2021 Price Contribution			100.00000	100.00000			0.00	0	0
Total R208/R157 Future							0.00	0	0
Total For R208/R157							0.00	0	0
R208/F On 31/03/2021 Price Contribution			100.00000	100.00000			0.00	0	0
Total R208/R204 Future							0.00	0	0
Total For R208/R204							0.00	0	0
R208/F On 31/03/2021 Price Contribution			100.00000	100.00000			0.00	0	0
Total R208/R207 Future							0.00	0	0
Total For R208/R207							0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000			0.00	0	0
Total R209 Future							0.00	0	0
Total For R209							0.00	0	0
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
Total R209/R157 Future							0.00	0	0
Total For R209/R157							0.00	0	0
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
Total R209/R186 Future							0.00	0	0
Total For R209/R186							0.00	0	0
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
Total R209/R204 Future							0.00	0	0
Total For R209/R204							0.00	0	0
R209/F On 31/03/2036 Price Contribution			100.00000	100.00000			0.00	0	0
Total R209/R208 Future							0.00	0	0
Total For R209/R208							0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000			0.00	0	0
Total R210 Future							0.00	0	0
Total For R210							0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000			0.00	0	0
Total R211 Future							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R211							0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000			0.00	0	0
Total R212 Future							0.00	0	0
Total For R212							0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000			0.00	0	0
Total R213 Future							0.00	0	0
Total For R213							0.00	0	0
R213/F On 28/02/2031 Price Contribution			100.00000	100.00000			0.00	0	0
Total R213/R186 Future							0.00	0	0
Total For R213/R186							0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0
Total R214 Future							0.00	0	0
Total For R214							0.00	0	0
R214/F On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0
Total R214/R209 Future							0.00	0	0
Total For R214/R209							0.00	0	0
Total for Price Contribution							0.00	0	0
R157 On 05/05/2011 Bond Future			7.62000	7.64600		3.25	49,996,144.35	405	705
R157 On 04/08/2011 Bond Future			7.75600	7.78500		3.75	50,725,602.00	405	2,365
R157 On 03/11/2011 Bond Future			7.91100	7.94200		3.75	0.00	0	3,684
R157 On 02/02/2012 Bond Future			8.09400	8.12700		3.75	0.00	0	0
R157 On 03/05/2012 Bond Future			8.20500	8.24200		3.75	0.00	0	0
Total R157 Future							100,721,746.35	810	6,754
R157 On 05/05/2011 Bond Future	7.75	Call		506.00000	539,000	3.25	0.00	0	0
R157 On 05/05/2011 Bond Future	7.75	Put		79.00000	5,000	3.25	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Call		674.00000	740,000	3.26	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Put		42.00000	1,000	3.26	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Call		360.00000	349,000	3.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future	7.70	Put		138.00000	20,000	3.24	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		240.00000	190,000	3.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		224.00000	66,000	3.23	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		542.00000	519,000	3.69	0.00	0	1,000
R157	On	04/08/2011	Bond Future	7.50	Put		1,652.00000	1,516,000	3.69	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		611.00000	590,000	3.70	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,525.00000	1,392,000	3.70	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		479.00000	454,000	3.68	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		1,785.00000	1,647,000	3.68	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Put		2,532.00000	2,394,000	3.62	0.00	0	0
R157	On	04/08/2011	Bond Future	7.20	Call		240.00000	214,000	3.62	0.00	0	1,320
R157	On	04/08/2011	Bond Future	7.60	Put		1,406.00000	1,274,000	3.71	0.00	0	0
R157	On	04/08/2011	Bond Future	7.60	Call		687.00000	667,000	3.71	0.00	0	440
R157	On	04/08/2011	Bond Future	7.80	Call		1,045.00000	1,037,000	3.77	0.00	0	0
R157	On	04/08/2011	Bond Future	7.80	Put		987.00000	867,000	3.77	0.00	0	440
R157	On	04/08/2011	Bond Future	8.20	Call		2,023.00000	2,054,000	3.89	0.00	0	0
R157	On	04/08/2011	Bond Future	8.20	Put		430.00000	349,000	3.89	0.00	0	1,320
R157	On	03/11/2011	Bond Future	8.25	Call		2,077.00000	2,000,000	3.83	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		966.00000	776,000	3.83	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		2,194.00000	2,122,000	3.85	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		904.00000	719,000	3.85	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,964.00000	1,882,000	3.81	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,032.00000	838,000	3.81	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,493.00000	2,382,000	3.83	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		1,240.00000	1,017,000	3.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.55	Call		2,601.00000	2,494,000	3.85	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		1,181.00000	962,000	3.85	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,387.00000	2,272,000	3.81	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		1,301.00000	1,074,000	3.81	0.00	0	0
R157	On	03/05/2012	Bond Future	8.25	Call		25.00000	1,827,000	3.75	0.00	0	0
R157	On	03/05/2012	Bond Future	8.25	Put		0.00000	1,685,000	3.75	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Call		183.00000	1,915,000	3.77	0.00	0	0
R157	On	03/05/2012	Bond Future	8.30	Put		0.00000	1,616,000	3.77	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Call		0.00000	1,741,000	3.74	0.00	0	0
R157	On	03/05/2012	Bond Future	8.20	Put		132.00000	1,757,000	3.74	0.00	0	0
Total R157 Option										0.00	0	4,520
Total For R157										100,721,746.35	810	11,274
R186	On	05/05/2011	Bond Future			8.61900	8.65500		8.75	287,998,152.00	2,400	11,740
R186	On	04/08/2011	Bond Future			8.70500	8.74300		11.00	221,281,258.00	1,900	19,476
R186	On	03/11/2011	Bond Future			8.79300	8.83200		11.00	59,061,590.00	500	13,791
R186	On	02/02/2012	Bond Future			8.88600	8.92600		11.75	0.00	0	2,500
R186	On	03/05/2012	Bond Future			8.95000	8.99100		11.25	0.00	0	0
Total R186 Future										568,341,000.00	4,800	47,507
R186	On	05/05/2011	Bond Future	8.75	Call		1,163.00000	1,250,000	8.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		272.00000	18,000	8.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		1,519.00000	1,701,000	8.78	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		162.00000	4,000	8.78	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		852.00000	830,000	8.73	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		429.00000	66,000	8.73	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		6,430.00000	6,090,000	8.46	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000	8.46	0.00	0	5,500

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future	8.25	Call		964.00000	949,000	10.70	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		5,663.00000	5,295,000	10.70	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,087.00000	1,079,000	10.73	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		5,296.00000	4,936,000	10.73	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		853.00000	833,000	10.68	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		6,044.00000	5,671,000	10.68	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Put		4,945.00000	4,591,000	10.76	0.00	0	0
R186	On	04/08/2011	Bond Future	8.35	Call		1,222.00000	1,220,000	10.76	0.00	0	600
R186	On	04/08/2011	Bond Future	8.70	Put		2,881.00000	2,596,000	10.97	0.00	0	0
R186	On	04/08/2011	Bond Future	8.70	Call		2,482.00000	2,550,000	10.97	0.00	0	200
R186	On	04/08/2011	Bond Future	8.95	Call		3,734.00000	3,865,000	11.15	0.00	0	0
R186	On	04/08/2011	Bond Future	8.95	Put		1,841.00000	1,620,000	11.15	0.00	0	200
R186	On	04/08/2011	Bond Future	9.70	Call		8,738.00000	9,023,000	11.73	0.00	0	0
R186	On	04/08/2011	Bond Future	9.70	Put		359.00000	292,000	11.73	0.00	0	600
R186	On	03/11/2011	Bond Future	9.00	Call		4,685.00000	4,722,000	11.20	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		3,175.00000	2,857,000	11.20	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		4,941.00000	4,989,000	11.23	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		2,987.00000	2,680,000	11.23	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		4,436.00000	4,462,000	11.16	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		3,372.00000	3,043,000	11.16	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		5,229.00000	5,161,000	11.75	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		4,573.00000	4,149,000	11.75	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		5,465.00000	5,407,000	11.79	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		4,369.00000	3,955,000	11.79	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		4,997.00000	4,923,000	11.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	8.95	Put		4,784.00000	4,353,000	11.72	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Call		79.00000	5,444,000	11.25	0.00	0	0
R186	On	03/05/2012	Bond Future	9.00	Put		0.00000	5,006,000	11.25	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Call		515.00000	5,687,000	11.31	0.00	0	0
R186	On	03/05/2012	Bond Future	9.05	Put		0.00000	4,813,000	11.31	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Call		0.00000	5,212,000	11.21	0.00	0	0
R186	On	03/05/2012	Bond Future	8.95	Put		360.00000	5,212,000	11.21	0.00	0	0
Total R186 Option										0.00	0	7,100
Total For R186										568,341,000.00	4,800	54,607
R189	On	05/05/2011	Bond Future			209.04958	208.93407			0.00	0	0
R189	On	04/08/2011	Bond Future			212.09715	211.97799			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	05/05/2011	Bond Future	207.30	Call		1,634.00000	1,750,000		0.00	0	0
R189	On	05/05/2011	Bond Future	207.30	Put		0.00000	0,000		0.00	0	0
R189	On	05/05/2011	Bond Future	207.35	Call		1,584.00000	1,700,000		0.00	0	0
R189	On	05/05/2011	Bond Future	207.35	Put		0.00000	0,000		0.00	0	0
R189	On	05/05/2011	Bond Future	207.25	Call		1,684.00000	1,800,000		0.00	0	0
R189	On	05/05/2011	Bond Future	207.25	Put		0.00000	0,000		0.00	0	0
R189	On	04/08/2011	Bond Future	212.00	Call		0.00000	97,000		0.00	0	0
R189	On	04/08/2011	Bond Future	212.00	Put		22.00000	0,000		0.00	0	0
R189	On	04/08/2011	Bond Future	212.05	Call		0.00000	47,000		0.00	0	0
R189	On	04/08/2011	Bond Future	212.05	Put		72.00000	0,000		0.00	0	0
R189	On	04/08/2011	Bond Future	211.95	Call		28.00000	147,000		0.00	0	0
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0
Total R189 Option										0.00	0	0
Total For R189										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	05/05/2011	Bond Future			233.08935	233.05749			0.00	0	0
R197	On	04/08/2011	Bond Future			231.59892	231.56445			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	05/05/2011	Bond Future	232.00	Call		1,057.00000	1,089,000		0.00	0	0
R197	On	05/05/2011	Bond Future	232.00	Put		0.00000	0,000		0.00	0	0
R197	On	05/05/2011	Bond Future	232.05	Call		1,007.00000	1,039,000		0.00	0	0
R197	On	05/05/2011	Bond Future	232.05	Put		0.00000	0,000		0.00	0	0
R197	On	05/05/2011	Bond Future	231.95	Call		1,107.00000	1,139,000		0.00	0	0
R197	On	05/05/2011	Bond Future	231.95	Put		0.00000	0,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.50	Call		64.00000	99,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.50	Put		0.00000	0,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.55	Call		14.00000	49,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.55	Put		0.00000	0,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.45	Call		114.00000	149,000		0.00	0	0
R197	On	04/08/2011	Bond Future	231.45	Put		0.00000	0,000		0.00	0	0
Total R197 Option										0.00	0	0
Total For R197										0.00	0	0
R201	On	05/05/2011	Bond Future			7.22900	7.25600		2.75	33,948,351.78	314	170
R201	On	04/08/2011	Bond Future			7.35200	7.38000		3.25	0.00	0	0
R201	On	03/11/2011	Bond Future			7.48900	7.52100		3.00	33,529,384.72	314	314
R201	On	02/02/2012	Bond Future			7.65200	7.68600		3.25	0.00	0	0
R201	On	03/05/2012	Bond Future			7.73700	7.77600		3.00	0.00	0	0
Total R201 Future										67,477,736.50	628	484
R201	On	05/05/2011	Bond Future	7.75	Call		1,577.00000	1,664,000	2.86	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		0.00000	0,000	2.86	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,735.00000	1,822,000	2.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	05/05/2011	Bond Future	7.80	Put		0.00000	0,000	2.89	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,419.00000	1,506,000	2.85	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		0.00000	0,000	2.85	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		556.00000	536,000	3.20	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		948.00000	843,000	3.20	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		622.00000	605,000	3.21	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		863.00000	762,000	3.21	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		494.00000	472,000	3.18	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,037.00000	931,000	3.18	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,874.00000	1,816,000	3.14	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		547.00000	400,000	3.14	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,973.00000	1,920,000	3.15	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		509.00000	367,000	3.15	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,777.00000	1,714,000	3.13	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		588.00000	435,000	3.13	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		2,130.00000	2,148,000	3.47	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		690.00000	620,000	3.47	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		2,220.00000	2,240,000	3.48	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		654.00000	586,000	3.48	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		2,042.00000	2,058,000	3.45	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		729.00000	657,000	3.45	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Call		0.00000	1,282,000	3.00	0.00	0	0
R201	On	03/05/2012	Bond Future	7.75	Put		62.00000	1,251,000	3.00	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Call		57.00000	1,350,000	3.02	0.00	0	0
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	1,201,000	3.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.70	Call		0.00000	1,216,000	2.98	0.00	0	0
R201	On	03/05/2012	Bond Future	7.70	Put		180.00000	1,304,000	2.98	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										67,477,736.50	628	484
R202	On	05/05/2011	Bond Future			0.32900	0.32900			0.00	0	451
R202	On	04/08/2011	Bond Future			0.27900	0.28000			0.00	0	10,088
Total R202 Future										0.00	0	10,539
R202	On	05/05/2011	Bond Future	2.05	Call		42,656.00000	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		43,684.00000	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		41,617.00000	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
R202	On	04/08/2011	Bond Future	1.00	Call		19,646.00000	19,676,000		0.00	0	0
R202	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0
R202	On	04/08/2011	Bond Future	1.05	Call		20,906.00000	20,935,000		0.00	0	0
R202	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0
R202	On	04/08/2011	Bond Future	0.95	Call		18,374.00000	18,403,000		0.00	0	0
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	10,539
R203	On	05/05/2011	Bond Future			8.18000	8.18600		5.00	0.00	0	516
R203	On	04/08/2011	Bond Future			8.30200	8.30800		5.75	0.00	0	0
R203	On	03/11/2011	Bond Future			8.43400	8.44100		6.00	0.00	0	1,633
R203	On	02/02/2012	Bond Future			8.58300	8.59000		6.25	0.00	0	0
R203	On	03/05/2012	Bond Future			8.68200	8.69000		6.00	0.00	0	0
Total R203 Future										0.00	0	2,149

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.25	Call		476.00000	378,000	5.00	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		164.00000	37,000	5.00	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		651.00000	594,000	5.02	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		96.00000	10,000	5.02	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		328.00000	203,000	4.98	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		260.00000	105,000	4.98	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		675.00000	600,000	5.65	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,137.00000	2,033,000	5.65	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		757.00000	681,000	5.67	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		1,980.00000	1,875,000	5.67	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		600.00000	525,000	5.63	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,301.00000	2,198,000	5.63	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,969.00000	1,856,000	6.00	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		1,703.00000	1,558,000	6.00	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		2,093.00000	1,983,000	6.03	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		1,602.00000	1,460,000	6.03	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,849.00000	1,736,000	5.98	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		1,808.00000	1,664,000	5.98	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,707.00000	2,620,000	6.38	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		2,016.00000	1,899,000	6.38	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,832.00000	2,747,000	6.41	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		1,927.00000	1,811,000	6.41	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,585.00000	2,496,000	6.35	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		2,110.00000	1,990,000	6.35	0.00	0	0
R203	On	03/05/2012	Bond Future	8.75	Call		249.00000	2,522,000	6.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.75	Put		0.00000	2,239,000	6.00	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Call		457.00000	2,644,000	6.04	0.00	0	0
R203	On	03/05/2012	Bond Future	8.80	Put		0.00000	2,154,000	6.04	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Call		42.00000	2,405,000	5.97	0.00	0	0
R203	On	03/05/2012	Bond Future	8.70	Put		0.00000	2,330,000	5.97	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	2,149
R204	On	05/05/2011	Bond Future			8.32500	8.33100		5.50	10,125,617.00	100	0
R204	On	04/08/2011	Bond Future			8.43900	8.44600		7.00	0.00	0	0
R204	On	03/11/2011	Bond Future			8.55900	8.56600		7.00	10,011,074.00	100	2,134
R204	On	02/02/2012	Bond Future			8.68900	8.69600		7.25	0.00	0	0
R204	On	03/05/2012	Bond Future			8.77900	8.78700		7.00	0.00	0	0
Total R204 Future										20,136,691.00	200	2,134
R204	On	05/05/2011	Bond Future	8.50	Call		985.00000	957,000	5.61	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		62.00000	1,000	5.61	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,226.00000	1,227,000	5.63	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		32.00000	0,000	5.63	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		762.00000	693,000	5.58	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		111.00000	9,000	5.58	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		578.00000	493,000	6.78	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		2,988.00000	2,866,000	6.78	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		653.00000	566,000	6.80	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		2,789.00000	2,665,000	6.80	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		510.00000	429,000	6.77	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,195.00000	3,076,000	6.77	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,680.00000	2,540,000	7.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/11/2011	Bond Future	8.75	Put		1,738.00000	1,562,000	7.14	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,831.00000	2,694,000	7.16	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		1,635.00000	1,462,000	7.16	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,534.00000	2,390,000	7.11	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		1,847.00000	1,667,000	7.11	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		3,596.00000	3,319,000	7.40	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		2,097.00000	1,785,000	7.40	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		3,746.00000	3,473,000	7.42	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		2,003.00000	1,696,000	7.42	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		3,450.00000	3,169,000	7.37	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		2,196.00000	1,880,000	7.37	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Call		0.00000	2,705,000	7.00	0.00	0	0
R204	On	03/05/2012	Bond Future	8.75	Put		179.00000	2,845,000	7.00	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Call		63.00000	2,838,000	7.04	0.00	0	0
R204	On	03/05/2012	Bond Future	8.80	Put		0.00000	2,737,000	7.04	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Call		0.00000	2,578,000	6.97	0.00	0	0
R204	On	03/05/2012	Bond Future	8.70	Put		421.00000	2,960,000	6.97	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										20,136,691.00	200	2,134
R206	On	05/05/2011	Bond Future			6.91400	6.94100		2.00	0.00	0	0
R206	On	04/08/2011	Bond Future			7.04300	7.07300		2.25	0.00	0	6,506
R206	On	03/11/2011	Bond Future			7.18600	7.21900		2.25	0.00	0	0
R206	On	02/02/2012	Bond Future			7.37100	7.40900		2.25	0.00	0	0
R206	On	03/05/2012	Bond Future			7.45900	7.50300		2.00	0.00	0	0
Total R206 Future										0.00	0	6,506
R206	On	05/05/2011	Bond Future	7.50	Call		1,348.00000	1,414,000	2.13	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	7.50	Put		0.00000	0,000	2.13	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,468.00000	1,533,000	2.13	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		0.00000	0,000	2.13	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,228.00000	1,294,000	2.12	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		0.00000	0,000	2.12	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		427.00000	414,000	2.25	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		589.00000	509,000	2.25	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		482.00000	470,000	2.26	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		533.00000	455,000	2.26	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		378.00000	362,000	2.23	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		650.00000	568,000	2.23	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,388.00000	1,380,000	2.34	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		334.00000	261,000	2.34	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,461.00000	1,458,000	2.36	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		309.00000	240,000	2.36	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,317.00000	1,306,000	2.33	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		362.00000	285,000	2.33	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,507.00000	1,500,000	2.39	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		464.00000	390,000	2.39	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,570.00000	1,565,000	2.40	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		439.00000	367,000	2.40	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		1,445.00000	1,436,000	2.38	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		490.00000	413,000	2.38	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Call		0.00000	850,000	2.00	0.00	0	0
R206	On	03/05/2012	Bond Future	7.50	Put		5.00000	786,000	2.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.55	Call		73.00000	896,000	2.01	0.00	0	0
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	754,000	2.01	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Call		0.00000	806,000	1.99	0.00	0	0
R206	On	03/05/2012	Bond Future	7.45	Put		83.00000	820,000	1.99	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	6,506
R207	On	05/05/2011	Bond Future			8.38900	8.41500		6.50	586,466,952.00	6,150	6,240
R207	On	04/08/2011	Bond Future			8.49600	8.52400		7.75	489,759,967.60	5,260	5,240
R207	On	03/11/2011	Bond Future			8.60200	8.63100		7.75	0.00	0	600
R207	On	02/02/2012	Bond Future			8.71900	8.74900		8.50	0.00	0	0
R207	On	03/05/2012	Bond Future			8.80100	8.83200		8.00	0.00	0	0
Total R207 Future										1,076,226,919.60	11,410	12,080
R207	On	05/05/2011	Bond Future	8.50	Call		657.00000	659,000	6.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		166.00000	17,000	6.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		876.00000	933,000	6.52	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		97.00000	3,000	6.52	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		470.00000	411,000	6.48	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		267.00000	57,000	6.48	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		919.00000	847,000	7.63	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		2,481.00000	2,251,000	7.63	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,023.00000	954,000	7.65	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		2,297.00000	2,070,000	7.65	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		822.00000	748,000	7.61	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		2,672.00000	2,440,000	7.61	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,659.00000	2,494,000	7.75	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		2,009.00000	1,684,000	7.75	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	8.80	Call		2,813.00000	2,654,000	7.78	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		1,891.00000	1,573,000	7.78	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,510.00000	2,340,000	7.73	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		2,132.00000	1,803,000	7.73	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		3,656.00000	3,548,000	8.66	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		2,330.00000	2,062,000	8.66	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		3,813.00000	3,709,000	8.69	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		2,225.00000	1,961,000	8.69	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		3,495.00000	3,390,000	8.63	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		2,431.00000	2,166,000	8.63	0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Call		0.00000	2,868,000	8.00	0.00	0	0
R207	On	03/05/2012	Bond Future	8.75	Put		427.00000	3,134,000	8.00	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Call		0.00000	3,009,000	8.05	0.00	0	0
R207	On	03/05/2012	Bond Future	8.80	Put		166.00000	3,014,000	8.05	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Call		0.00000	2,732,000	7.96	0.00	0	0
R207	On	03/05/2012	Bond Future	8.70	Put		689.00000	3,259,000	7.96	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										1,076,226,919.60	11,410	12,080
R208	On	05/05/2011	Bond Future			8.43400	8.48000		7.25	17,915,768.00	200	190
R208	On	04/08/2011	Bond Future			8.52900	8.57700		8.50	9,088,658.00	100	220
R208	On	03/11/2011	Bond Future			8.62800	8.67800		9.00	8,878,532.00	100	5,999
R208	On	02/02/2012	Bond Future			8.73300	8.78500		9.25	0.00	0	0
R208	On	03/05/2012	Bond Future			8.80600	8.86000		9.00	0.00	0	0
Total R208 Future										35,882,958.00	400	6,409
R208	On	05/05/2011	Bond Future	8.50	Call		446.00000	457,000	7.25	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		324.00000	53,000	7.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2011	Bond Future	8.55	Call		633.00000	723,000	7.28	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		207.00000	15,000	7.28	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		297.00000	244,000	7.23	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		481.00000	146,000	7.23	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		862.00000	841,000	8.35	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		2,842.00000	2,534,000	8.35	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		964.00000	950,000	8.38	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		2,638.00000	2,337,000	8.38	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		768.00000	741,000	8.32	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,056.00000	2,742,000	8.32	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,639.00000	2,627,000	9.00	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		2,221.00000	1,916,000	9.00	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,798.00000	2,795,000	9.04	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		2,090.00000	1,795,000	9.04	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,484.00000	2,466,000	8.97	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		2,356.00000	2,046,000	8.97	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		3,777.00000	3,738,000	9.45	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		2,565.00000	2,230,000	9.45	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,941.00000	3,909,000	9.49	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		2,450.00000	2,122,000	9.49	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		3,616.00000	3,569,000	9.41	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		2,684.00000	2,340,000	9.41	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Call		774.00000	3,819,000	9.30	0.00	0	0
R208	On	03/05/2012	Bond Future	9.00	Put		0.00000	2,744,000	9.30	0.00	0	0
R208	On	03/05/2012	Bond Future	9.05	Call		1,049.00000	3,988,000	9.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	9.05	Put		0.00000	2,638,000	9.35	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Call		499.00000	3,653,000	9.24	0.00	0	0
R208	On	03/05/2012	Bond Future	8.95	Put		0.00000	2,853,000	9.24	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										35,882,958.00	400	6,409
R209	On	05/05/2011	Bond Future			8.76800	8.79800		12.00	15,069,236.00	200	20,900
R209	On	04/08/2011	Bond Future			8.83600	8.86800		14.00	0.00	0	0
R209	On	03/11/2011	Bond Future			8.90600	8.93900		14.75	14,878,410.00	200	1,318
R209	On	02/02/2012	Bond Future			8.97800	9.01200		15.00	0.00	0	0
R209	On	03/05/2012	Bond Future			9.02900	9.06300		15.00	0.00	0	0
Total R209 Future										29,947,646.00	400	22,218
R209	On	05/05/2011	Bond Future	8.50	Call		15.00000	0,000	11.84	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,443.00000	2,189,000	11.84	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		33.00000	1,000	11.87	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,044.00000	1,774,000	11.87	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		6.00000	0,000	11.81	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,853.00000	2,609,000	11.81	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		1,090.00000	1,058,000	13.73	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,065.00000	3,782,000	13.73	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,218.00000	1,190,000	13.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,778.00000	3,499,000	13.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		971.00000	937,000	13.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,365.00000	4,080,000	13.71	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		8,881.00000	9,085,000	15.14	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		165.00000	118,000	15.14	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		2,596.00000	2,510,000	14.53	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	Put		4,080.00000	3,739,000	14.53	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,770.00000	2,689,000	14.57	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		3,857.00000	3,520,000	14.57	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		2,430.00000	2,338,000	14.49	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		4,315.00000	3,967,000	14.49	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		4,157.00000	3,998,000	15.00	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		4,249.00000	3,830,000	15.00	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		4,350.00000	4,198,000	15.06	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		4,061.00000	3,649,000	15.06	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,968.00000	3,804,000	14.95	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		4,443.00000	4,019,000	14.95	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Call		0.00000	4,303,000	15.00	0.00	0	0
R209	On	03/05/2012	Bond Future	9.00	Put		478.00000	4,524,000	15.00	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Call		0.00000	4,497,000	15.06	0.00	0	0
R209	On	03/05/2012	Bond Future	9.05	Put		98.00000	4,338,000	15.06	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Call		0.00000	4,115,000	14.95	0.00	0	0
R209	On	03/05/2012	Bond Future	8.95	Put		861.00000	4,719,000	14.95	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										29,947,646.00	400	22,218
R210	On	05/05/2011	Bond Future			125.62638	125.77886			0.00	0	0
R210	On	04/08/2011	Bond Future			127.45775	127.61143			0.00	0	278
Total R210 Future										0.00	0	278
R210	On	05/05/2011	Bond Future	126.00	Call		0.00000	0,000		0.00	0	0
R210	On	05/05/2011	Bond Future	126.00	Put		221.00000	374,000		0.00	0	0
R210	On	05/05/2011	Bond Future	126.05	Call		0.00000	0,000		0.00	0	0
R210	On	05/05/2011	Bond Future	126.05	Put		271.00000	424,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	05/05/2011	Bond Future	125.95	Call		0.00000	0,000		0.00	0	0
R210	On	05/05/2011	Bond Future	125.95	Put		171.00000	324,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.00	Call		21,611.00000	21,458,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	0,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.05	Call		21,561.00000	21,408,000		0.00	0	0
R210	On	04/08/2011	Bond Future	106.05	Put		0.00000	0,000		0.00	0	0
R210	On	04/08/2011	Bond Future	105.95	Call		21,661.00000	21,508,000		0.00	0	0
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	0,000		0.00	0	0
Total R210 Option										0.00	0	0
Total For R210										0.00	0	278
R211	On	05/05/2011	Bond Future			1.54000	1.54200			57,093,709.75	539	0
R211	On	04/08/2011	Bond Future			1.34100	1.34400			0.00	0	0
R211	On	03/11/2011	Bond Future			1.11800	1.35000			63,314,569.92	588	539
Total R211 Future										120,408,279.67	1,127	539
R211	On	05/05/2011	Bond Future	2.14	Call		3,301.00000	3,313,000		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		3,572.00000	3,583,000		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		3,030.00000	3,041,000		0.00	0	0
R211	On	05/05/2011	Bond Future	2.09	Put		0.00000	0,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.50	Call		844.00000	861,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.50	Put		0.00000	0,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.55	Call		1,114.00000	1,130,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.55	Put		0.00000	0,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.45	Call		575.00000	591,000		0.00	0	0
R211	On	04/08/2011	Bond Future	1.45	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	03/11/2011	Bond Future	1.25	Call		0.00000	692,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.30	Call		0.00000	953,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.20	Call		0.00000	431,000		0.00	0	0
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0
Total R211 Option										0.00	0	0
Total For R211										120,408,279.67	1,127	539
R212	On	05/05/2011	Bond Future			2.35000	2.39200			0.00	0	240
R212	On	04/08/2011	Bond Future			2.26100	2.30400			0.00	0	2,292
R212	On	03/11/2011	Bond Future			2.16400	2.50000			0.00	0	0
Total R212 Future										0.00	0	2,532
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		1,372.00000	969,000		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		887.00000	483,000		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		1,860.00000	1,457,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.50	Call		1,838.00000	2,246,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.55	Call		2,301.00000	2,709,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.45	Call		1,373.00000	1,781,000		0.00	0	0
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.50	Call		0.00000	3,107,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.50	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
R212	On	03/11/2011	Bond Future	2.55	Call		0.00000	3,561,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.45	Call		0.00000	2,652,000		0.00	0	0
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	2,532
R213	On	05/05/2011	Bond Future			8.80300	8.83900			0.00	0	0
R213	On	04/08/2011	Bond Future			8.87900	8.91600			0.00	0	0
R213	On	03/11/2011	Bond Future			8.95800	8.99600			0.00	0	0
R213	On	02/02/2012	Bond Future			9.04200	9.08100			0.00	0	0
R213	On	03/05/2012	Bond Future			9.09700	9.13800			0.00	0	0
Total R213 Future										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		7,199.00000	6,909,000		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		6,745.00000	6,454,000		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		7,658.00000	7,367,000		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		7,783.00000	7,489,000		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		7,331.00000	7,036,000		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		8,239.00000	7,945,000		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		1,958.00000	1,660,000		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	Call		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	Put		1,555.00000	1,257,000		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		2,365.00000	2,067,000		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		627.00000	326,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Call		0.00000	62,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Put		239.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Put		1,018.00000	717,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.25	Call		845.00000	1,158,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.30	Call		1,218.00000	1,531,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Call		470.00000	782,000		0.00	0	0
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										2,019,142,977.12	19,775	131,749
GOVI	On	05/05/2011	GOVI			347.96900	347.25800			779,450,560.00	224	72
GOVI	On	04/08/2011	GOVI			352.98700	352.26000			790,690,880.00	224	134
GOVI	On	03/11/2011	GOVI			358.07500	357.33500			0.00	0	0
Total GOVI Future										1,570,141,440.00	448	206
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		17,420.00000	10,310,000		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		17,520.00000	10,410,000		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		17,320.00000	10,210,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Call		42,600.00000	49,870,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Call		42,500.00000	49,770,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Call		42,700.00000	49,970,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.00	Call		3,350.00000	10,750,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.01	Call		3,250.00000	10,650,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	357.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	356.99	Call		3,450.00000	10,850,000		0.00	0	0
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										1,570,141,440.00	448	206
Total for GOVI										1,570,141,440.00	448	206
AL7T	On	05/05/2011	Index Future			377.40200	376.54800			0.00	0	0
AL7T	On	04/08/2011	Index Future			382.84400	381.97200			0.00	0	30
AL7T	On	03/11/2011	Index Future			388.36300	387.47500			0.00	0	0
Total AL7T Future										0.00	0	30
Total For AL7T										0.00	0	30
ALBI	On	05/05/2011	Index Future			347.01500	346.25600			3,879,627,700.00	1,118	260
ALBI	On	04/08/2011	Index Future			352.01900	351.24300			1,967,786,210.00	559	895
ALBI	On	03/11/2011	Index Future			357.09400	356.30400			0.00	0	0
Total ALBI Future										5,847,413,910.00	1,677	1,155

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ALBI							5,847,413,910.00	1,677	1,155
CRD1 On 05/05/2011 Index Future			156.83900	156.59000			6,273,560.00	4	0
CRD1 On 04/08/2011 Index Future			159.01200	158.75900			6,360,480.00	4	2
CRD1 On 03/11/2011 Index Future			161.13800	160.88100			0.00	0	0
Total CRD1 Future							12,634,040.00	8	2
Total For CRD1							12,634,040.00	8	2
IGOV On 05/05/2011 Index Future			150.80300	150.67800			0.00	0	67
IGOV On 04/08/2011 Index Future			152.97700	152.84900			0.00	0	910
IGOV On 03/11/2011 Index Future			155.18200	155.05100			0.00	0	0
Total IGOV Future							0.00	0	977
Total For IGOV							0.00	0	977
ILBI On 05/05/2011 Index Future			408.12700	408.12500			0.00	0	0
Total ILBI Future							0.00	0	0
Total For ILBI							0.00	0	0
OTH1 On 05/05/2011 Index Future			341.49900	340.48400			10,244,970.00	3	0
OTH1 On 04/08/2011 Index Future			346.42300	345.38900			10,392,690.00	3	3
OTH1 On 03/11/2011 Index Future			351.41700	350.36500			0.00	0	0
Total OTH1 Future							20,637,660.00	6	3
Total For OTH1							20,637,660.00	6	3
TRT1 On 05/05/2011 Index Future			343.86500	343.18200			343,865,000.00	100	0
TRT1 On 04/08/2011 Index Future			348.62900	347.93500			348,629,000.00	100	100
TRT1 On 03/11/2011 Index Future			353.29000	352.58500			0.00	0	0
Total TRT1 Future							692,494,000.00	200	100
Total For TRT1							692,494,000.00	200	100
Total for Index							6,573,179,610.00	1,891	2,267
JIBAR On 18/05/2011 Jibar Future			5.58600	5.59500			0.00	0	3,001
JIBAR On 15/06/2011 Jibar Future			5.60400	5.61000			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.63200	5.64600			0.00	0	2,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 17/08/2011 Jibar Future			5.68000	5.71600			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			5.80700	5.86300			0.00	0	14,700
JIBAR On 19/10/2011 Jibar Future			5.91300	5.95200			0.00	0	0
JIBAR On 21/12/2011 Jibar Future			6.17800	6.21600			0.00	0	5,591
JIBAR On 20/03/2012 Jibar Future			6.55000	6.59800			0.00	0	1,090
JIBAR On 20/06/2012 Jibar Future			7.00300	7.06000			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.42100	7.48600			0.00	0	44,710
JIBAR On 19/12/2012 Jibar Future			7.78500	7.84300			0.00	0	490
JIBAR On 20/03/2013 Jibar Future			8.12000	8.16500			0.00	0	290
Total Jibar Future							0.00	0	78,652
Total For JIBAR FUTURE							0.00	0	78,652
Total for Jibar							0.00	0	78,652
Total for Derivatives :							10,162,464,027.12	22,114	212,874
CLN71 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN71 SPOT							0.00	0	0
Total For CLN71							0.00	0	0
CLN72 On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0
Total CLN72 SPOT							0.00	0	0
Total For CLN72							0.00	0	0
NCLN4 On 28/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN43 SPOT							0.00	0	0
Total For NCLN43							0.00	0	0
NCLN45 On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN45 SPOT							0.00	0	0
Total For NCLN45							0.00	0	0
NCLN46 On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN46 SPOT							0.00	0	0
Total For NCLN46							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6 On 30/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN61 SPOT							0.00	0	0
Total For NCLN61							0.00	0	0
NCLN63 On 08/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0
Total NCLN63 SPOT							0.00	0	0
Total For NCLN63							0.00	0	0
R155 On 31/08/2011 Spot Bond			5.66500	5.69000			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			7.61500	7.64000			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			8.61500	8.65000			0.00	0	0
Total R186 SPOT							0.00	0	0
Total For R186							0.00	0	0
R201 On 21/12/2014 Spot Bond			7.22500	7.25000			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			2.68000	2.68000			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			8.17500	8.18000			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			8.32000	8.32500			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			6.91000	6.93500			0.00	0	0
Total R206 SPOT							0.00	0	0
Total For R206							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207 On 15/01/2020 Spot Bond			8.38500	8.41000			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			8.43000	8.47500			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			8.76500	8.79500			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			2.64000	2.68000			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			8.80000	8.83500			0.00	0	0
Total R213 SPOT							0.00	0	0
Total For R213							0.00	0	0
Total for SPOT							0.00	0	0
Total for SPOT :							0.00	0	0
Total Futures							10,162,464,027.12	22,114	201,254
Total Options							0.00	0	11,620
Grand Total:							10,162,464,027.12	22,114	212,874