



Interest Rates Daily MTM Report

Daily summary for: 29/04/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155 On 06/05/2010 Bond Future			6.87600	6.91600		1.00	0.00	0	0
Total R155 Future							0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Call		753.00000	805,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Put		0.00000	0,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Call		817.00000	869,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Put		0.00000	0,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Call		689.00000	740,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Put		0.00000	0,000	1.00	0.00	0	0
Total R155 Option							0.00	0	0
Total For R155							0.00	0	0
R157 On 06/05/2010 Bond Future			7.80500	7.84600		3.50	1,586,799,439.47	12,537	850
R157 On 05/08/2010 Bond Future			7.87000	7.91400		3.75	922,835,212.80	7,170	5,291
R157 On 04/11/2010 Bond Future			7.88300	7.92900		4.00	0.00	0	0
Total R157 Future							2,509,634,652.27	19,707	6,141
R157 On 06/05/2010 Bond Future	8.50	Call		3,179.00000	3,382,000	3.62	0.00	0	0
R157 On 06/05/2010 Bond Future	8.50	Put		0.00000	0,000	3.62	0.00	0	0
R157 On 06/05/2010 Bond Future	8.00	Call		798.00000	976,000	3.50	0.00	0	0
R157 On 06/05/2010 Bond Future	8.00	Put		40.00000	15,000	3.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	06/05/2010	Bond Future	7.90	Call		414.00000	547,000	3.48	0.00	0	10
R157	On	06/05/2010	Bond Future	7.90	Put		147.00000	78,000	3.48	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Call		3,937.00000	4,131,000	3.92	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		76.00000	63,000	3.92	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,912.00000	3,089,000	3.87	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		189.00000	159,000	3.87	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		5,013.00000	5,214,000	3.96	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		28.00000	21,000	3.96	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		414.00000	358,000	3.81	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,985.00000	2,136,000	3.81	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		3,062.00000	3,218,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		527.00000	475,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		3,232.00000	3,392,000	4.13	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		478.00000	431,000	4.13	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,892.00000	3,045,000	4.10	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		576.00000	522,000	4.10	0.00	0	0
Total R157 Option										0.00	0	1,010
Total For R157										2,509,634,652.27	19,707	7,151
R186	On	06/05/2010	Bond Future			8.75500	8.79600		7.75	1,091,910,576.78	9,162	8,665
R186	On	05/08/2010	Bond Future			8.81500	8.85700		9.25	1,061,828,707.32	9,162	11,863
R186	On	04/11/2010	Bond Future			8.84800	8.89100		9.50	0.00	0	0
Total R186 Future										2,153,739,284.10	18,324	20,528
R186	On	06/05/2010	Bond Future	9.00	Call		1,982.00000	2,344,000	7.91	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		51.00000	18,000	7.91	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		4,488.00000	4,781,000	9.41	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		866.00000	761,000	9.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2010	Bond Future	8.75	Call		1,732.00000	1,900,000	9.14	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		2,749.00000	2,519,000	9.14	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		8,191.00000	8,556,000	9.76	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		204.00000	171,000	9.76	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		10,163.00000	10,545,000	9.95	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		90.00000	75,000	9.95	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		5,127.00000	5,392,000	9.67	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		1,850.00000	1,713,000	9.67	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		5,428.00000	5,701,000	9.70	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		1,706.00000	1,577,000	9.70	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,832.00000	5,090,000	9.63	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2,003.00000	1,859,000	9.63	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		3,905.00000	3,678,000	9.39	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		2,578.00000	2,754,000	9.39	5,921,100.00	2,150	9,650
Total R186 Option										5,921,100.00	2,150	15,250
Total For R186										2,159,660,384.10	20,474	35,778
R201	On	06/05/2010	Bond Future			7.77600	7.80600		3.25	52,045,934.40	486	0
R201	On	05/08/2010	Bond Future			7.84700	7.88000		3.75	50,778,937.26	486	1,174
R201	On	04/11/2010	Bond Future			7.85600	7.89100		3.75	0.00	0	0
Total R201 Future										102,824,871.66	972	1,174
R201	On	06/05/2010	Bond Future	8.50	Call		2,662.00000	2,779,000	3.37	0.00	0	0
R201	On	06/05/2010	Bond Future	8.50	Put		0.00000	0,000	3.37	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Call		4,071.00000	4,189,000	4.01	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		24.00000	20,000	4.01	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		2,509.00000	2,602,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		392.00000	362,000	3.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.55	Call		2,644.00000	2,740,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		356.00000	328,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		2,376.00000	2,468,000	3.80	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		431.00000	399,000	3.80	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										102,824,871.66	972	1,174
R203	On	06/05/2010	Bond Future			8.39600	8.42700		5.00	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.47000	8.50300		5.75	0.00	0	1,607
R203	On	04/11/2010	Bond Future			8.50800	8.54200		6.00	0.00	0	0
Total R203 Future										0.00	0	3,317
R203	On	06/05/2010	Bond Future	9.00	Call		3,015.00000	3,181,000	5.20	0.00	0	0
R203	On	06/05/2010	Bond Future	9.00	Put		0.00000	0,000	5.20	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Call		3,971.00000	4,122,000	6.07	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		178.00000	157,000	6.07	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		4,031.00000	4,166,000	6.21	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		529.00000	492,000	6.21	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		4,227.00000	4,364,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		484.00000	449,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,840.00000	3,971,000	6.19	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		581.00000	539,000	6.19	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	3,317
R204	On	06/05/2010	Bond Future			8.49600	8.53700		5.50	155,351,475.20	1,552	20
R204	On	05/08/2010	Bond Future			8.56900	8.61100		6.75	151,708,325.92	1,552	2,664
R204	On	04/11/2010	Bond Future			8.60400	8.64900		6.75	0.00	0	0
Total R204 Future										307,059,801.12	3,104	2,684
R204	On	06/05/2010	Bond Future	9.00	Call		2,678.00000	2,920,000	5.72	0.00	0	200

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	06/05/2010	Bond Future	9.00	Put		0.00000	0,000	5.72	0.00	0	0
R204	On	06/05/2010	Bond Future	9.50	Call		5,463.00000	5,705,000	5.98	0.00	0	0
R204	On	06/05/2010	Bond Future	9.50	Put		0.00000	0,000	5.98	0.00	0	200
R204	On	06/05/2010	Bond Future	8.50	Put		445.00000	292,000	5.50	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		227.00000	316,000	5.50	0.00	0	200
R204	On	05/08/2010	Bond Future	9.25	Call		3,856.00000	4,060,000	6.99	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		275.00000	238,000	6.99	0.00	0	780
R204	On	04/11/2010	Bond Future	9.25	Call		4,039.00000	4,228,000	6.99	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		741.00000	677,000	6.99	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		4,245.00000	4,438,000	7.02	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		680.00000	620,000	7.02	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,836.00000	4,021,000	6.96	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		807.00000	739,000	6.96	0.00	0	0
Total R204 Option										0.00	0	1,380
Total For R204										307,059,801.12	3,104	4,064
R206	On	06/05/2010	Bond Future			7.73700	7.77800		2.75	0.00	0	0
R206	On	05/08/2010	Bond Future			7.82200	7.86700		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			7.82700	7.87600		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Call		2,988.00000	3,117,000	2.89	0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Put		0.00000	0,000	2.89	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		3,270.00000	3,399,000	3.14	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		12.00000	9,000	3.14	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,977.00000	2,083,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		278.00000	249,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		2,085.00000	2,192,000	3.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future	8.55	Put		252.00000	224,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,873.00000	1,976,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		309.00000	277,000	3.04	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	0
R207	On	06/05/2010	Bond Future			8.61600	8.66700		6.25	56,075,010.00	600	137
R207	On	05/08/2010	Bond Future			8.68800	8.74100		7.50	58,492,960.00	640	640
R207	On	04/11/2010	Bond Future			8.72200	8.77700		7.50	0.00	0	0
Total R207 Future										114,567,970.00	1,240	777
R207	On	06/05/2010	Bond Future	9.25	Call		3,454.00000	3,765,000	6.49	0.00	0	0
R207	On	06/05/2010	Bond Future	9.25	Put		0.00000	0,000	6.49	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Call		4,576.00000	4,855,000	7.90	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		208.00000	171,000	7.90	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Call		0.00000	3,633,000	7.76	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		0.00000	357,000	7.76	35,700.00	100	100
R207	On	05/08/2010	Bond Future	8.25	Put		0.00000	3,118,000	7.32	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		0.00000	455,000	7.32	45,500.00	100	100
R207	On	04/11/2010	Bond Future	9.25	Call		3,673.00000	3,901,000	7.76	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		968.00000	874,000	7.76	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,876.00000	4,110,000	7.79	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		891.00000	803,000	7.79	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,475.00000	3,697,000	7.73	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,051.00000	951,000	7.73	0.00	0	0
Total R207 Option										81,200.00	200	200
Total For R207										114,649,170.00	1,440	977
R208	On	06/05/2010	Bond Future			8.66500	8.70600		6.75	440,418,584.54	5,038	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/08/2010	Bond Future			8.73000	8.77300		8.00	447,866,763.74	5,038	6,287
R208	On	04/11/2010	Bond Future			8.76600	8.81000		8.25	0.00	0	0
Total R208 Future										888,285,348.28	10,076	6,287
R208	On	06/05/2010	Bond Future	9.25	Call		3,347.00000	3,606,000	7.04	0.00	0	0
R208	On	06/05/2010	Bond Future	9.25	Put		0.00000	0,000	7.04	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Call		4,593.00000	4,826,000	8.45	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		238.00000	204,000	8.45	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,642.00000	3,829,000	8.39	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,013.00000	931,000	8.39	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,851.00000	4,043,000	8.42	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		929.00000	853,000	8.42	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,438.00000	3,620,000	8.36	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,102.00000	1,015,000	8.36	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										888,285,348.28	10,076	6,287
R209	On	06/05/2010	Bond Future			8.75300	8.80400		10.00	177,559,666.08	2,361	0
R209	On	05/08/2010	Bond Future			8.79900	8.85100		11.75	180,555,822.30	2,361	1,821
R209	On	04/11/2010	Bond Future			8.82500	8.87800		12.50	0.00	0	0
Total R209 Future										358,115,488.38	4,722	1,821
R209	On	06/05/2010	Bond Future	8.50	Call		5.00000	9,000	9.88	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put		2,494.00000	2,090,000	9.88	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call		1,470.00000	1,650,000	11.61	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,275.00000	2,042,000	11.61	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,157.00000	3,395,000	12.50	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,209.00000	2,029,000	12.50	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,377.00000	3,625,000	12.54	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	9.05	Put	2,047.00000	1,877,000	12.54	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call	2,947.00000	3,176,000	12.47	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put	2,385.00000	2,196,000	12.47	0.00	0	0
Total R209 Option									0.00	0	0
Total For R209									358,115,488.38	4,722	1,821
Total for Bond									6,440,229,715.81	60,495	60,569
GOVI	On	06/05/2010	GOVI			317.69300	316.90800	6.80	0.00	0	320
GOVI	On	05/08/2010	GOVI			323.00000	322.37300	6.57	0.00	0	0
Total GOVI Future									0.00	0	320
GOVI	On	06/05/2010	GOVI	309.80	Call	71,213.00000	78,964,000	6.80	0.00	0	0
GOVI	On	06/05/2010	GOVI	309.80	Put	133.00000	34,000	6.80	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Call	85,508.00000	90,019,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put	17,778.00000	16,019,000	6.57	0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	320
Total for GOVI									0.00	0	320
AL7T	On	06/05/2010	Index Future			343.28300	342.46500		0.00	0	58
Total AL7T Future									0.00	0	58
Total For AL7T									0.00	0	58
ALBI	On	06/05/2010	Index Future			316.24700	315.43300		774,805,150.00	245	742
ALBI	On	05/08/2010	Index Future			321.53000	315.45300		787,748,500.00	245	245
Total ALBI Future									1,562,553,650.00	490	987
Total For ALBI									1,562,553,650.00	490	987
CRD1	On	06/05/2010	Index Future			138.27700	138.09600		0.00	0	2
Total CRD1 Future									0.00	0	2
Total For CRD1									0.00	0	2
ILBI	On	06/05/2010	Index Future			365.97700	364.31500		0.00	0	497
Total ILBI Future									0.00	0	497
Total For ILBI									0.00	0	497

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTH1 On 06/05/2010 Index Future			307.98000	307.02400			0.00	0	3
Total OTH1 Future							0.00	0	3
Total For OTH1							0.00	0	3
TRT1 On 06/05/2010 Index Future			313.81300	313.03500			0.00	0	100
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							1,562,553,650.00	490	1,647
JIBAR On 19/05/2010 Jibar Future			6.55000	6.62000			0.00	0	0
JIBAR On 15/06/2010 Jibar Future			6.54000	6.59000			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.49000	6.55000			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.48000	6.53000			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.50000	6.55000			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.52000	6.58000			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.54000	6.60000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.72000	6.78000			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.96000	7.01000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			7.26000	7.32000			0.00	0	3,500
JIBAR On 21/12/2011 Jibar Future			7.53000	7.59000			0.00	0	7,500
JIBAR On 20/03/2012 Jibar Future			7.71000	7.69000			0.00	0	0
Total Jibar Future							0.00	0	24,000
Total For JIBAR FUTURE							0.00	0	24,000
Total for Jibar							0.00	0	24,000
Total for Derivatives :							8,002,783,365.81	60,985	86,536
R155 On 31/08/2011 Spot Bond			6.85500	6.89500			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			7.80000	7.84000			0.00	0	0
Total R157 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 R157							0.00	0	0
R186 On 21/12/2026 Spot Bond			8.75000	8.79000			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			7.77000	7.79500			0.00	0	0
Total R201 SPOT							0.00	0	0
Total For R201							0.00	0	0
R203 On 15/09/2017 Spot Bond			8.39000	8.42000			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			8.49000	8.52500			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			7.73000	7.76500			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			8.61000	8.65500			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			8.66000	8.70000			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			8.75000	8.79500			0.00	0	0
Total R209 SPOT							0.00	0	0
Total For R209							0.00	0	0
Total for SPOT							0.00	0	0
Total for SPOT :							0.00	0	0
Total Futures							7,996,781,065.81	58,635	68,696
Total Options							6,002,300.00	2,350	17,840
Grand Total:							8,002,783,365.81	60,985	86,536