



# Interest Rates Daily MTM Report

Daily summary for: 11/03/2010

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			7.44600	7.44600		4.50	0.00	0	0
<b>Total R155 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R155 On 06/05/2010 Bond Future	7.50	Call		209.00000	208,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Put		140.00000	139,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Call		415.00000	412,000	2.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Put		282.00000	279,000	2.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Call		175.00000	173,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Put		170.00000	168,000	1.00	0.00	0	0
<b>Total R155 Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R155</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157 On 06/05/2010 Bond Future			8.29600	8.27600		4.50	0.00	0	6,883
R157 On 05/08/2010 Bond Future			8.35800	8.33600		4.50	0.00	0	0
R157 On 04/11/2010 Bond Future			8.39600	8.37300		4.75	0.00	0	0
<b>Total R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>6,883</b>
R157 On 06/05/2010 Bond Future	8.50	Call		1,491.00000	1,418,000	4.34	0.00	0	0
R157 On 06/05/2010 Bond Future	8.50	Put		414.00000	438,000	4.34	0.00	0	0
R157 On 05/08/2010 Bond Future	8.75	Call		2,531.00000	2,456,000	4.34	0.00	0	0
R157 On 05/08/2010 Bond Future	8.75	Put		639.00000	665,000	4.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future	8.50	Call		1,772.00000	1,708,000	4.25	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		1,018.00000	1,055,000	4.25	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		3,401.00000	3,316,000	4.43	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		384.00000	401,000	4.43	0.00	0	500
R157	On	05/08/2010	Bond Future	8.25	Put		1,562.00000	1,613,000	4.21	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,164.00000	1,114,000	4.21	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,258.00000	2,198,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		1,700.00000	1,741,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,377.00000	2,316,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		1,600.00000	1,640,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,142.00000	2,084,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		1,803.00000	1,847,000	5.00	0.00	0	0
<b>Total R157 Option</b>										<b>0.00</b>	<b>0</b>	<b>1,500</b>
<b>Total For R157</b>										<b>0.00</b>	<b>0</b>	<b>8,383</b>
R186	On	06/05/2010	Bond Future			9.10500	9.08600		10.00	0.00	0	19,296
R186	On	05/08/2010	Bond Future			9.15500	9.13400		10.75	0.00	0	0
R186	On	04/11/2010	Bond Future			9.18900	9.16800		11.00	0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>19,296</b>
R186	On	06/05/2010	Bond Future	9.00	Call		1,311.00000	1,222,000	9.16	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		2,111.00000	2,197,000	9.16	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		3,411.00000	3,293,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		2,360.00000	2,433,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		1,410.00000	1,342,000	9.79	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		4,998.00000	5,122,000	9.79	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		6,401.00000	6,245,000	10.47	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		985.00000	1,020,000	10.47	0.00	0	1,300

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	10.00	Call		8,117.00000	7,949,000	10.74	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		615.00000	639,000	10.74	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		4,452.00000	4,341,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		3,716.00000	3,794,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,684.00000	4,569,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		3,503.00000	3,577,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		3,857.00000	3,750,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		3,569.00000	3,651,000	10.00	0.00	0	0
<b>Total R186 Option</b>										<b>0.00</b>	<b>0</b>	<b>5,600</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>24,896</b>
R201	On	06/05/2010	Bond Future			8.29400	8.29500		4.25	0.00	0	486
R201	On	05/08/2010	Bond Future			8.35000	8.35100		4.50	0.00	0	0
R201	On	04/11/2010	Bond Future			8.37400	8.37500		4.25	0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>486</b>
R201	On	06/05/2010	Bond Future	8.50	Call		1,129.00000	1,127,000	4.06	0.00	0	0
R201	On	06/05/2010	Bond Future	8.50	Put		352.00000	346,000	4.06	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Call		2,656.00000	2,656,000	4.42	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		335.00000	332,000	4.42	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,574.00000	1,573,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		1,144.00000	1,139,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		1,669.00000	1,669,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		1,067.00000	1,064,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,483.00000	1,482,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		1,225.00000	1,220,000	4.00	0.00	0	0
<b>Total R201 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>										<b>0.00</b>	<b>0</b>	<b>486</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	06/05/2010	Bond Future			8.80200	8.78200		6.50	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.86100	8.84000		6.75	0.00	0	0
R203	On	04/11/2010	Bond Future			8.90300	8.88100		7.00	0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,710</b>
R203	On	06/05/2010	Bond Future	9.00	Call		1,635.00000	1,556,000	6.25	0.00	0	0
R203	On	06/05/2010	Bond Future	9.00	Put		502.00000	528,000	6.25	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Call		2,843.00000	2,763,000	6.38	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		784.00000	811,000	6.38	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,215.00000	3,141,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		1,410.00000	1,445,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,366.00000	3,290,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		1,320.00000	1,352,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,067.00000	2,995,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		1,504.00000	1,541,000	7.00	0.00	0	0
<b>Total R203 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>										<b>0.00</b>	<b>0</b>	<b>1,710</b>
R204	On	06/05/2010	Bond Future			8.86200	8.84200		7.25	0.00	0	1,552
R204	On	05/08/2010	Bond Future			8.91900	8.89900		7.75	0.00	0	0
R204	On	04/11/2010	Bond Future			8.95700	8.93600		7.75	0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,552</b>
R204	On	06/05/2010	Bond Future	9.00	Call		1,552.00000	1,471,000	6.75	0.00	0	200
R204	On	06/05/2010	Bond Future	9.00	Put		649.00000	683,000	6.75	0.00	0	200
R204	On	06/05/2010	Bond Future	9.50	Call		3,793.00000	3,684,000	7.06	0.00	0	0
R204	On	06/05/2010	Bond Future	9.50	Put		104.00000	110,000	7.06	0.00	0	200
R204	On	06/05/2010	Bond Future	8.50	Put		2,321.00000	2,404,000	6.61	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		328.00000	296,000	6.61	0.00	0	200

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/08/2010	Bond Future	9.25	Call		2,925.00000	2,844,000	7.41	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		980.00000	1,011,000	7.41	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Call		3,446.00000	3,370,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		1,741.00000	1,781,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,607.00000	3,530,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		1,635.00000	1,673,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,288.00000	3,214,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,852.00000	1,893,000	8.00	0.00	0	0
<b>Total R204 Option</b>										<b>0.00</b>	<b>0</b>	<b>800</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>2,352</b>
R206	On	06/05/2010	Bond Future			8.34600	8.34700		3.75	0.00	0	0
R206	On	05/08/2010	Bond Future			8.42100	8.42200		3.75	0.00	0	0
R206	On	04/11/2010	Bond Future			8.45300	8.45400		3.75	0.00	0	0
<b>Total R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R206	On	06/05/2010	Bond Future	8.75	Call		1,371.00000	1,370,000	3.56	0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Put		146.00000	141,000	3.56	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		1,950.00000	1,949,000	3.64	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		305.00000	301,000	3.64	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,350.00000	1,349,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		1,226.00000	1,222,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,420.00000	1,419,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		1,161.00000	1,158,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,283.00000	1,281,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		1,294.00000	1,289,000	4.00	0.00	0	0
<b>Total R206 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	06/05/2010	Bond Future			9.02300	9.01300		8.25	0.00	0	737
R207	On	05/08/2010	Bond Future			9.08300	9.07300		8.50	0.00	0	0
R207	On	04/11/2010	Bond Future			9.12100	9.11100		8.75	0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>737</b>
R207	On	06/05/2010	Bond Future	9.25	Call		1,900.00000	1,850,000	7.50	0.00	0	0
R207	On	06/05/2010	Bond Future	9.25	Put		517.00000	526,000	7.50	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Call		3,335.00000	3,289,000	8.42	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		912.00000	924,000	8.42	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Call		3,039.00000	3,002,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		2,255.00000	2,275,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,190.00000	3,152,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		2,126.00000	2,145,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		2,892.00000	2,855,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		2,389.00000	2,409,000	9.00	0.00	0	0
<b>Total R207 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>737</b>
R208	On	06/05/2010	Bond Future			9.04800	9.03800		9.00	0.00	0	5,004
R208	On	05/08/2010	Bond Future			9.10100	9.09100		9.25	0.00	0	0
R208	On	04/11/2010	Bond Future			9.13900	9.12900		9.75	0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>5,004</b>
R208	On	06/05/2010	Bond Future	9.25	Call		1,887.00000	1,837,000	8.50	0.00	0	0
R208	On	06/05/2010	Bond Future	9.25	Put		603.00000	615,000	8.50	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Call		3,380.00000	3,332,000	8.93	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		967.00000	979,000	8.93	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,102.00000	3,063,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		2,389.00000	2,410,000	10.00	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future	9.30	Call	3,258.00000	3,218,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put	2,253.00000	2,273,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call	2,677.00000	2,640,000	9.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put	2,258.00000	2,280,000	9.00	0.00	0	0
<b>Total R208 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>									<b>0.00</b>	<b>0</b>	<b>5,004</b>
R209	On	06/05/2010	Bond Future			9.03600	9.01600	13.00	0.00	0	1,798
R209	On	05/08/2010	Bond Future			9.07200	9.05100	13.50	0.00	0	0
R209	On	04/11/2010	Bond Future			9.09700	9.07600	14.50	0.00	0	0
<b>Total R209 Future</b>									<b>0.00</b>	<b>0</b>	<b>1,798</b>
R209	On	06/05/2010	Bond Future	8.50	Call	209.00000	185,000	11.90	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put	4,357.00000	4,487,000	11.90	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call	1,386.00000	1,322,000	12.39	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put	3,743.00000	3,839,000	12.39	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call	3,020.00000	2,935,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put	3,600.00000	3,674,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call	3,195.00000	3,108,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put	3,393.00000	3,465,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call	2,850.00000	2,768,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put	3,816.00000	3,893,000	14.00	0.00	0	0
<b>Total R209 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>									<b>0.00</b>	<b>0</b>	<b>1,798</b>
<b>Total for Bond</b>									<b>0.00</b>	<b>0</b>	<b>45,366</b>
GOVI	On	06/05/2010	GOVI			310.32600	310.60600	6.80	3,103,260.00	1	324
GOVI	On	05/08/2010	GOVI			315.99300	316.28000	6.57	0.00	0	0
<b>Total GOVI Future</b>									<b>3,103,260.00</b>	<b>1</b>	<b>324</b>
GOVI	On	06/05/2010	GOVI	309.80	Call	37,454.00000	35,657,000	6.80	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 06/05/2010	GOVI	309.80	Put		29,394.00000	30,397,000	6.80	0.00	0	0
GOVI	On 05/08/2010	GOVI	315.60	Call		56,165.00000	54,481,000	6.57	0.00	0	0
GOVI	On 05/08/2010	GOVI	315.60	Put		49,365.00000	50,551,000	6.57	0.00	0	0
<b>Total GOVI Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>									<b>3,103,260.00</b>	<b>1</b>	<b>324</b>
<b>Total for GOVI</b>									<b>3,103,260.00</b>	<b>1</b>	<b>324</b>
AL7T	On 06/05/2010	Index Future			335.19900	335.39300			0.00	0	58
<b>Total AL7T Future</b>									<b>0.00</b>	<b>0</b>	<b>58</b>
<b>Total For AL7T</b>									<b>0.00</b>	<b>0</b>	<b>58</b>
ALBI	On 06/05/2010	Index Future			308.88000	309.13100			0.00	0	1,265
ALBI	On 05/08/2010	Index Future			308.99700	309.25000			0.00	0	0
<b>Total ALBI Future</b>									<b>0.00</b>	<b>0</b>	<b>1,265</b>
<b>Total For ALBI</b>									<b>0.00</b>	<b>0</b>	<b>1,265</b>
CRD1	On 06/05/2010	Index Future			135.35800	135.40400			0.00	0	2
<b>Total CRD1 Future</b>									<b>0.00</b>	<b>0</b>	<b>2</b>
<b>Total For CRD1</b>									<b>0.00</b>	<b>0</b>	<b>2</b>
ILBI	On 06/05/2010	Index Future			364.79900	364.68500			0.00	0	433
<b>Total ILBI Future</b>									<b>0.00</b>	<b>0</b>	<b>433</b>
<b>Total For ILBI</b>									<b>0.00</b>	<b>0</b>	<b>433</b>
OTH1	On 06/05/2010	Index Future			300.64300	300.74800			0.00	0	3
<b>Total OTH1 Future</b>									<b>0.00</b>	<b>0</b>	<b>3</b>
<b>Total For OTH1</b>									<b>0.00</b>	<b>0</b>	<b>3</b>
TRT1	On 06/05/2010	Index Future			306.53600	306.80600			0.00	0	100
<b>Total TRT1 Future</b>									<b>0.00</b>	<b>0</b>	<b>100</b>
<b>Total For TRT1</b>									<b>0.00</b>	<b>0</b>	<b>100</b>
<b>Total for Index</b>									<b>0.00</b>	<b>0</b>	<b>1,861</b>
JIBAR	On 17/03/2010	Jibar Future			7.04500	7.04500			0.00	0	2,500
JIBAR	On 21/04/2010	Jibar Future			7.01900	7.01400			0.00	0	0
JIBAR	On 19/05/2010	Jibar Future			7.00800	7.00000			0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 15/06/2010 Jibar Future			6.99600	6.98100			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.99700	6.97800			0.00	0	0
JIBAR On 18/08/2010 Jibar Future			7.00100	6.98100			0.00	0	0
JIBAR On 15/09/2010 Jibar Future			7.00800	6.99400			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			7.13000	7.11800			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			7.30300	7.29900			0.00	0	5,000
JIBAR On 15/06/2011 Jibar Future			7.56200	7.55700			0.00	0	5,000
JIBAR On 21/09/2011 Jibar Future			7.90200	7.89200			0.00	5,000	2,500
JIBAR On 21/12/2011 Jibar Future			8.19700	8.18700			0.00	0	7,500
<b>Total Jibar Future</b>							<b>0.00</b>	<b>5,000</b>	<b>22,500</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>5,000</b>	<b>22,500</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>5,000</b>	<b>22,500</b>
<b>Total for Derivatives :</b>							<b>3,103,260.00</b>	<b>5,001</b>	<b>70,051</b>
R155 On 31/08/2011 Spot Bond			7.42500	7.42500			0.00	0	0
<b>Total R155 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R155</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157 On 15/09/2015 Spot Bond			8.24500	8.23500			0.00	0	0
<b>Total R157 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Spot Bond			9.07000	9.06000			0.00	0	0
<b>Total R186 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R201 On 21/12/2014 Spot Bond			8.25000	8.25500			0.00	0	0
<b>Total R201 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R203 On 15/09/2017 Spot Bond			8.76000	8.74000			0.00	0	0
<b>Total R203 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204 On 21/12/2018 Spot Bond			8.82000	8.80500			0.00	0	0
<b>Total R204 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R206 On 15/01/2014 Spot Bond			8.28500	8.28500			0.00	0	0
<b>Total R206 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R206</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R207 On 15/01/2020 Spot Bond			8.97500	8.96500			0.00	0	0
<b>Total R207 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R208 On 31/03/2021 Spot Bond			9.01000	9.00000			0.00	0	0
<b>Total R208 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Spot Bond			9.01000	9.00000			0.00	0	0
<b>Total R209 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT :</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>							<b>3,103,260.00</b>	<b>5,001</b>	<b>62,151</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>7,900</b>
<b>Grand Total:</b>							<b>3,103,260.00</b>	<b>5,001</b>	<b>70,051</b>