



# Interest Rates Daily MTM Report

Daily summary for: 08/04/2010

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			7.05600	7.00600		1.00	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		638.00000	575,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Put		2.00000	3,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Call		702.00000	638,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Put		2.00000	2,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Call		576.00000	513,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Put		4.00000	6,000	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			7.99300	7.94300		3.50	0.00	0	6,105
R157 On 05/08/2010 Bond Future			8.07100	8.01700		3.75	0.00	0	0
R157 On 04/11/2010 Bond Future			8.09100	8.03300		4.00	0.00	0	0
<b>Total R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>6,105</b>
R157 On 06/05/2010 Bond Future	8.50	Call		2,709.00000	2,467,000	3.62	0.00	0	0
R157 On 06/05/2010 Bond Future	8.50	Put		8.00000	11,000	3.62	0.00	0	0
R157 On 06/05/2010 Bond Future	8.00	Call		647.00000	503,000	3.50	0.00	0	0
R157 On 06/05/2010 Bond Future	8.00	Put		367.00000	469,000	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		395.00000	290,000	3.48	0.00	0	10
R157	On	06/05/2010	Bond Future	7.90	Put		607.00000	747,000	3.48	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Call		3,539.00000	3,315,000	3.92	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		162.00000	191,000	3.92	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,580.00000	2,380,000	3.87	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		341.00000	394,000	3.87	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		4,571.00000	4,332,000	3.96	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		70.00000	84,000	3.96	0.00	0	500
R157	On	05/08/2010	Bond Future	8.25	Put		652.00000	738,000	3.81	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,738.00000	1,572,000	3.81	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,745.00000	2,559,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		676.00000	750,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,901.00000	2,710,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		614.00000	682,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,592.00000	2,412,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		743.00000	822,000	4.00	0.00	0	0
<b>Total R157 Option</b>										<b>0.00</b>	<b>0</b>	<b>1,510</b>
<b>Total For R157</b>										<b>0.00</b>	<b>0</b>	<b>7,615</b>
R186	On	06/05/2010	Bond Future			8.83000	8.78000		7.75	0.00	0	18,696
R186	On	05/08/2010	Bond Future			8.89300	8.84100		9.25	0.00	0	2,231
R186	On	04/11/2010	Bond Future			8.92500	8.87200		9.50	0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>20,927</b>
R186	On	06/05/2010	Bond Future	9.00	Call		2,404.00000	2,024,000	7.91	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		319.00000	418,000	7.91	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		4,784.00000	4,419,000	9.41	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		1,010.00000	1,136,000	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	2,018.00000	1,794,000	9.14	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put	2,884.00000	3,150,000	9.14	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call	8,420.00000	7,973,000	9.76	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put	281.00000	325,000	9.76	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call	10,363.00000	9,896,000	9.95	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put	139.00000	162,000	9.95	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call	5,515.00000	5,183,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put	2,061.00000	2,223,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call	5,803.00000	5,462,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put	1,903.00000	2,056,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call	5,233.00000	4,910,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put	2,227.00000	2,397,000	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>26,527</b>
R201	On	06/05/2010	Bond Future			7.97600	7.93600	3.25	0.00	0	486
R201	On	05/08/2010	Bond Future			8.06100	8.01900	3.75	0.00	0	0
R201	On	04/11/2010	Bond Future			8.08000	8.03400	3.75	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	2,162.00000	2,010,000	3.37	0.00	0	0
R201	On	06/05/2010	Bond Future	8.50	Put	5.00000	8,000	3.37	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Call	3,601.00000	3,456,000	4.01	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put	67.00000	77,000	4.01	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call	2,241.00000	2,127,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put	626.00000	673,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call	2,361.00000	2,244,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put	575.00000	618,000	4.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.45	Call		2,125.00000	2,014,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		682.00000	732,000	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>
R203	On	06/05/2010	Bond Future			8.53400	8.48400		5.00	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.61600	8.56300		5.75	0.00	0	1,607
R203	On	04/11/2010	Bond Future			8.65600	8.60100		6.00	0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>3,317</b>
R203	On	06/05/2010	Bond Future	9.00	Call		2,726.00000	2,467,000	5.20	0.00	0	0
R203	On	06/05/2010	Bond Future	9.00	Put		17.00000	24,000	5.20	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Call		3,771.00000	3,538,000	6.07	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		290.00000	331,000	6.07	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,822.00000	3,608,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		618.00000	681,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		4,007.00000	3,788,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		562.00000	620,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,641.00000	3,432,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		679.00000	747,000	6.00	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>3,317</b>
R204	On	06/05/2010	Bond Future			8.59400	8.54400		5.50	995,208.90	10	1,552
R204	On	05/08/2010	Bond Future			8.67100	8.61900		6.75	0.00	0	1,112
R204	On	04/11/2010	Bond Future			8.70700	8.65300		6.75	0.00	0	0
<b>Total R204 Future</b>										<b>995,208.90</b>	<b>10</b>	<b>2,664</b>
R204	On	06/05/2010	Bond Future	9.00	Call		2,669.00000	2,388,000	5.72	0.00	0	200
R204	On	06/05/2010	Bond Future	9.00	Put		32.00000	45,000	5.72	0.00	0	0
R204	On	06/05/2010	Bond Future	9.50	Call		5,422.00000	5,129,000	5.98	0.00	0	0

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	9.50	Put		0.00000	0,000	5.98	0.00	0	200
R204	On	06/05/2010	Bond Future	8.50	Put		756.00000	923,000	5.50	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		497.00000	370,000	5.50	0.00	0	200
R204	On	05/08/2010	Bond Future	9.25	Call		3,905.00000	3,657,000	6.99	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		370.00000	420,000	6.99	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Call		4,110.00000	3,883,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		835.00000	910,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		4,307.00000	4,075,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		764.00000	834,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,917.00000	3,696,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		911.00000	992,000	7.00	0.00	0	0
<b>Total R204 Option</b>										<b>0.00</b>	<b>0</b>	<b>600</b>
<b>Total For R204</b>										<b>995,208.90</b>	<b>10</b>	<b>3,264</b>
R206	On	06/05/2010	Bond Future			7.98200	7.93200		2.75	0.00	0	0
R206	On	05/08/2010	Bond Future			8.08800	8.03400		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			8.10900	8.04900		3.00	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		2,508.00000	2,352,000	2.89	0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Put		1.00000	0,000	2.89	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		2,812.00000	2,664,000	3.14	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		43.00000	52,000	3.14	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,652.00000	1,536,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		428.00000	476,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,747.00000	1,628,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		388.00000	433,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,559.00000	1,446,000	3.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future	8.45	Put		470.00000	521,000	3.00	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>
R207	On	06/05/2010	Bond Future			8.70300	8.65400		6.25	0.00	0	737
R207	On	05/08/2010	Bond Future			8.77900	8.72700		7.50	0.00	0	0
R207	On	04/11/2010	Bond Future			8.81400	8.76000		7.50	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		3,544.00000	3,251,000	6.49	0.00	0	0
R207	On	06/05/2010	Bond Future	9.25	Put		11.00000	15,000	6.49	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Call		4,725.00000	4,455,000	7.90	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		273.00000	312,000	7.90	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Call		3,898.00000	3,675,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1,093.00000	1,185,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		4,092.00000	3,863,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,008.00000	1,093,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,709.00000	3,492,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,185.00000	1,283,000	8.00	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			8.79100	8.73100		6.75	0.00	0	5,004
R208	On	05/08/2010	Bond Future			8.86100	8.79900		8.00	0.00	0	1,249
R208	On	04/11/2010	Bond Future			8.89800	8.83400		8.25	0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>6,253</b>
R208	On	06/05/2010	Bond Future	9.25	Call		3,209.00000	2,843,000	7.04	0.00	0	0
R208	On	06/05/2010	Bond Future	9.25	Put		20.00000	31,000	7.04	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Call		4,541.00000	4,216,000	8.45	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		347.00000	404,000	8.45	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	9.25	Call		3,548.00000	3,279,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,065.00000	1,184,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,748.00000	3,471,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		973.00000	1,084,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,354.00000	3,093,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,164.00000	1,292,000	8.00	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>6,253</b>
R209	On	06/05/2010	Bond Future			8.83500	8.78500		10.00	0.00	0	1,798
R209	On	05/08/2010	Bond Future			8.88300	8.83200		11.75	0.00	0	0
R209	On	04/11/2010	Bond Future			8.90800	8.85500		12.50	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		144.00000	91,000	9.88	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put		2,482.00000	2,827,000	9.88	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call		1,722.00000	1,534,000	11.61	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,376.00000	2,591,000	11.61	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,514.00000	3,270,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,385.00000	2,557,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,725.00000	3,473,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,214.00000	2,378,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		3,309.00000	3,074,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,566.00000	2,747,000	13.00	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>995,208.90</b>	<b>10</b>	<b>49,997</b>
GOVI	On	06/05/2010	GOVI			315.48300	316.42500		6.80	0.00	0	324
GOVI	On	05/08/2010	GOVI			320.95500	321.91500		6.57	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total GOVI Future</b>							<b>0.00</b>	<b>0</b>	<b>324</b>
GOVI On 06/05/2010 GOVI	309.80	Call		70,342.00000	62,076,000	6.80	0.00	0	0
GOVI On 06/05/2010 GOVI	309.80	Put		4,092.00000	5,246,000	6.80	0.00	0	0
GOVI On 05/08/2010 GOVI	315.60	Call		85,927.00000	79,090,000	6.57	0.00	0	0
GOVI On 05/08/2010 GOVI	315.60	Put		22,777.00000	25,540,000	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>0.00</b>	<b>0</b>	<b>324</b>
<b>Total for GOVI</b>							<b>0.00</b>	<b>0</b>	<b>324</b>
AL7T On 06/05/2010 Index Future			340.96900	342.11500			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			314.01700	314.94700			0.00	0	1,078
ALBI On 05/08/2010 Index Future			314.08900	315.02100			0.00	0	0
<b>Total ALBI Future</b>							<b>0.00</b>	<b>0</b>	<b>1,078</b>
<b>Total For ALBI</b>							<b>0.00</b>	<b>0</b>	<b>1,078</b>
CRD1 On 06/05/2010 Index Future			137.17900	137.38200			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			362.45700	362.46200			0.00	0	469
<b>Total ILBI Future</b>							<b>0.00</b>	<b>0</b>	<b>469</b>
<b>Total For ILBI</b>							<b>0.00</b>	<b>0</b>	<b>469</b>
OTH1 On 06/05/2010 Index Future			305.66000	306.53000			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			311.62200	312.54600			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>1,710</b>
JIBAR On 21/04/2010 Jibar Future			6.61000	6.64000			0.00	0	0
JIBAR On 19/05/2010 Jibar Future			6.60000	6.61000			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			6.55000	6.55000			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.54000	6.54000			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.54000	6.54000			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.56000	6.56000			0.00	0	1,000
JIBAR On 15/12/2010 Jibar Future			6.65000	6.65000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.90000	6.90000			0.00	0	5,000
JIBAR On 15/06/2011 Jibar Future			7.23000	7.23000			0.00	0	5,000
JIBAR On 21/09/2011 Jibar Future			7.56000	7.55000			0.00	0	3,500
JIBAR On 21/12/2011 Jibar Future			7.86000	7.85000			0.00	0	7,500
JIBAR On 20/03/2012 Jibar Future			7.98000	7.94000			0.00	0	0
<b>Total Jibar Future</b>							<b>0.00</b>	<b>0</b>	<b>24,000</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>0</b>	<b>24,000</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>0</b>	<b>24,000</b>
<b>Total for Derivatives :</b>							<b>995,208.90</b>	<b>10</b>	<b>76,031</b>
R155 On 31/08/2011 Spot Bond			7.03500	6.98500			0.00	0	0
<b>Total R155 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R155</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157 On 15/09/2015 Spot Bond			7.97000	7.92000			0.00	0	0
<b>Total R157 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Spot Bond			8.81000	8.76000			0.00	0	0
<b>Total R186 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R201 On 21/12/2014 Spot Bond			7.95000	7.90500			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			8.51000	8.45500			0.00	0	0
<b>Total R203 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R203</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R204 On 21/12/2018 Spot Bond			8.57000	8.51500			0.00	0	0
<b>Total R204 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R206 On 15/01/2014 Spot Bond			7.95000	7.90000			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			8.68000	8.62500			0.00	0	0
<b>Total R207 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R208 On 31/03/2021 Spot Bond			8.76500	8.71000			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			8.82000	8.77000			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>995,208.90</b>	<b>10</b>	<b>68,321</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>7,710</b>
<b>Grand Total:</b>							<b>995,208.90</b>	<b>10</b>	<b>76,031</b>