



# Interest Rates Daily MTM Report

Daily summary for: 20/04/2010

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			6.82600	6.88600		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		792.00000	869,000	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		856.00000	933,000	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		727.00000	805,000	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
<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			7.75200	7.80300		3.50	0.00	0	6,105
R157	On	05/08/2010	Bond Future			7.81400	7.86800		3.75	0.00	0	0
R157	On	04/11/2010	Bond Future			7.81900	7.87700		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		3,392.00000	3,645,000	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		1,047.00000	1,264,000	3.50	0.00	0	0
R157	On	06/05/2010	Bond Future	8.00	Put		76.00000	40,000	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		666.00000	844,000	3.48	0.00	0	10
R157	On	06/05/2010	Bond Future	7.90	Put		187.00000	112,000	3.48	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Call		4,155.00000	4,394,000	3.92	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		77.00000	61,000	3.92	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		3,125.00000	3,346,000	3.87	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		185.00000	151,000	3.87	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		5,231.00000	5,480,000	3.96	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		29.00000	22,000	3.96	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		395.00000	332,000	3.81	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		2,183.00000	2,375,000	3.81	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		3,268.00000	3,471,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		498.00000	439,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		3,441.00000	3,649,000	4.13	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		453.00000	399,000	4.13	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		3,095.00000	3,294,000	4.10	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		545.00000	482,000	4.10	0.00	0	0
<b>Total R157 Option</b>										<b>0.00</b>	<b>0</b>	<b>1,010</b>
<b>Total For R157</b>										<b>0.00</b>	<b>0</b>	<b>7,115</b>
R186	On	06/05/2010	Bond Future			8.69200	8.74300		7.75	38,092,494.96	318	17,729
R186	On	05/08/2010	Bond Future			8.75000	8.80300		9.25	0.00	0	2,722
R186	On	04/11/2010	Bond Future			8.77900	8.83300		9.50	0.00	0	0
<b>Total R186 Future</b>										<b>38,092,494.96</b>	<b>318</b>	<b>20,451</b>
R186	On	06/05/2010	Bond Future	9.00	Call		2,552.00000	2,993,000	7.91	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		111.00000	58,000	7.91	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		4,955.00000	5,342,000	9.41	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		821.00000	703,000	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		2,062.00000	2,300,000	9.14	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		2,567.00000	2,300,000	9.14	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		8,701.00000	9,169,000	9.76	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		202.00000	165,000	9.76	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		10,677.00000	11,164,000	9.95	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		93.00000	74,000	9.95	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		5,565.00000	5,914,000	9.67	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		1,745.00000	1,585,000	9.67	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		5,875.00000	6,234,000	9.70	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		1,610.00000	1,460,000	9.70	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		5,261.00000	5,601,000	9.63	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		1,889.00000	1,720,000	9.63	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		3,687.00000	3,418,000	9.39	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		2,903.00000	3,143,000	9.39	0.00	0	7,500
<b>Total R186 Option</b>										<b>0.00</b>	<b>0</b>	<b>13,100</b>
<b>Total For R186</b>										<b>38,092,494.96</b>	<b>318</b>	<b>33,551</b>
R201	On	06/05/2010	Bond Future			7.67300	7.73400		3.25	0.00	0	486
R201	On	05/08/2010	Bond Future			7.73700	7.80300		3.75	0.00	0	688
R201	On	04/11/2010	Bond Future			7.73500	7.80500		3.75	0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,174</b>
R201	On	06/05/2010	Bond Future	8.50	Call		2,943.00000	3,182,000	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		4,355.00000	4,594,000	4.01	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		23.00000	16,000	4.01	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		2,767.00000	2,965,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		347.00000	297,000	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		2,906.00000	3,108,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		314.00000	269,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		2,630.00000	2,824,000	3.80	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		381.00000	328,000	3.80	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>1,174</b>
R203	On	06/05/2010	Bond Future			8.31400	8.36500		5.00	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.38400	8.43800		5.75	0.00	0	1,607
R203	On	04/11/2010	Bond Future			8.41600	8.47200		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		3,348.00000	3,623,000	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		4,300.00000	4,553,000	6.07	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		168.00000	138,000	6.07	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		4,345.00000	4,576,000	6.21	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		489.00000	434,000	6.21	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		4,544.00000	4,779,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		446.00000	396,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		4,149.00000	4,376,000	6.19	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		535.00000	476,000	6.19	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			8.42400	8.46500		5.50	2,010,482.40	20	1,552
R204	On	05/08/2010	Bond Future			8.49400	8.53700		6.75	0.00	0	1,112
R204	On	04/11/2010	Bond Future			8.52400	8.56900		6.75	0.00	0	0
<b>Total R204 Future</b>										<b>2,010,482.40</b>	<b>20</b>	<b>2,664</b>
R204	On	06/05/2010	Bond Future	9.00	Call		3,105.00000	3,347,000	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		2.00000	1,000	5.72	0.00	0	0
R204	On	06/05/2010	Bond Future	9.50	Call		5,889.00000	6,132,000	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		378.00000	270,000	5.50	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		585.00000	720,000	5.50	0.00	0	200
R204	On	05/08/2010	Bond Future	9.25	Call		4,257.00000	4,472,000	6.99	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		250.00000	217,000	6.99	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Call		4,420.00000	4,616,000	6.99	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		672.00000	614,000	6.99	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		4,632.00000	4,832,000	7.02	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		616.00000	562,000	7.02	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		4,211.00000	4,403,000	6.96	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		732.00000	670,000	6.96	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>2,010,482.40</b>	<b>20</b>	<b>3,264</b>
R206	On	06/05/2010	Bond Future			7.65500	7.70700		2.75	0.00	0	0
R206	On	05/08/2010	Bond Future			7.73400	7.79000		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			7.72800	7.78800		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		3,211.00000	3,375,000	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		3,495.00000	3,657,000	3.14	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		11.00000	8,000	3.14	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		2,185.00000	2,319,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		244.00000	212,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		2,296.00000	2,432,000	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		220.00000	191,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		2,077.00000	2,209,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		271.00000	237,000	3.04	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			8.53400	8.59500		6.25	0.00	0	737
R207	On	05/08/2010	Bond Future			8.60300	8.66700		7.50	0.00	0	0
R207	On	04/11/2010	Bond Future			8.63200	8.69800		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		3,894.00000	4,267,000	6.49	0.00	0	0
R207	On	06/05/2010	Bond Future	9.25	Put		1.00000	0,000	6.49	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Call		5,001.00000	5,346,000	7.90	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		191.00000	153,000	7.90	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Call		4,049.00000	4,335,000	7.76	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		881.00000	779,000	7.76	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		4,259.00000	4,551,000	7.79	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		812.00000	715,000	7.79	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,843.00000	4,123,000	7.73	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		956.00000	848,000	7.73	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			8.57200	8.63300		6.75	0.00	0	5,004
R208	On	05/08/2010	Bond Future			8.63400	8.69700		8.00	0.00	0	1,249
R208	On	04/11/2010	Bond Future			8.66500	8.73000		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		3,810.00000	4,198,000	7.04	0.00	0	0
R208	On	06/05/2010	Bond Future	9.25	Put		1.00000	0,000	7.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/08/2010	Bond Future	9.50	Call		5,045.00000	5,397,000	8.45	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		218.00000	175,000	8.45	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		4,035.00000	4,328,000	8.39	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		916.00000	809,000	8.39	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		4,252.00000	4,552,000	8.42	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		841.00000	740,000	8.42	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,823.00000	4,109,000	8.36	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		998.00000	883,000	8.36	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			8.69900	8.71900		10.00	0.00	0	1,798
R209	On	05/08/2010	Bond Future			8.74300	8.76400		11.75	0.00	0	0
R209	On	04/11/2010	Bond Future			8.76600	8.78800		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		110.00000	122,000	9.88	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put		1,917.00000	1,767,000	9.88	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call		1,879.00000	1,956,000	11.61	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		1,991.00000	1,900,000	11.61	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,641.00000	3,743,000	12.50	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		1,981.00000	1,908,000	12.50	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,876.00000	3,982,000	12.54	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		1,834.00000	1,764,000	12.54	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		3,416.00000	3,514,000	12.47	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,142.00000	2,064,000	12.47	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>40,102,977.36</b>	<b>338</b>	<b>57,209</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	06/05/2010	GOVI			319.19600	318.24800		6.80	0.00	0	324
GOVI	On	05/08/2010	GOVI			324.71700	323.75400		6.57	0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>324</b>
GOVI	On	06/05/2010	GOVI	309.80	Call		85,086.00000	94,252,000	6.80	0.00	0	0
GOVI	On	06/05/2010	GOVI	309.80	Put		606.00000	292,000	6.80	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Call		97,462.00000	104,823,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		15,922.00000	13,653,000	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			345.17400	344.08000			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			317.65800	316.73100			0.00	0	1,047
ALBI	On	05/08/2010	Index Future			317.70500	316.78100			0.00	0	0
<b>Total ALBI Future</b>										<b>0.00</b>	<b>0</b>	<b>1,047</b>
<b>Total For ALBI</b>										<b>0.00</b>	<b>0</b>	<b>1,047</b>
CRD1	On	06/05/2010	Index Future			138.59700	138.33000			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			362.90300	362.50200			0.00	0	497
<b>Total ILBI Future</b>										<b>0.00</b>	<b>0</b>	<b>497</b>
<b>Total For ILBI</b>										<b>0.00</b>	<b>0</b>	<b>497</b>
OTH1	On	06/05/2010	Index Future			308.93400	308.11700			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			315.27600	314.34500			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>1,707</b>



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR	On	21/04/2010	Jibar Future			6.61500	6.60000			0.00	0	500
JIBAR	On	19/05/2010	Jibar Future			6.44000	6.40000			0.00	0	0
JIBAR	On	15/06/2010	Jibar Future			6.41600	6.40800			0.00	0	0
JIBAR	On	21/07/2010	Jibar Future			6.36000	6.38000			0.00	0	1,000
JIBAR	On	18/08/2010	Jibar Future			6.36100	6.38100			0.00	0	1,000
JIBAR	On	15/09/2010	Jibar Future			6.36900	6.38900			0.00	0	1,000
JIBAR	On	15/12/2010	Jibar Future			6.41800	6.43900			0.00	0	0
JIBAR	On	16/03/2011	Jibar Future			6.57100	6.60500			0.00	0	5,000
JIBAR	On	15/06/2011	Jibar Future			6.84400	6.88800			0.00	0	5,000
JIBAR	On	21/09/2011	Jibar Future			7.21800	7.26200			0.00	0	3,500
JIBAR	On	21/12/2011	Jibar Future			7.53100	7.57400			0.00	0	7,500
JIBAR	On	20/03/2012	Jibar Future			7.63800	7.67900			0.00	0	0
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	<b>24,500</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	<b>24,500</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>24,500</b>
<b>Total for Derivatives :</b>										<b>40,102,977.36</b>	<b>338</b>	<b>83,740</b>
R155	On	31/08/2011	Spot Bond			6.80500	6.86500			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			7.74000	7.78500			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			8.68500	8.73000			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			7.66500	7.71500			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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 15/09/2017 Spot Bond			8.30000	8.34500			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>
R204 On 21/12/2018 Spot Bond			8.41000	8.45000			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			7.64500	7.69000			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			8.51500	8.57500			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			8.56000	8.61500			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			8.69000	8.71000			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>40,102,977.36</b>	<b>338</b>	<b>69,030</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>14,710</b>
<b>Grand Total:</b>							<b>40,102,977.36</b>	<b>338</b>	<b>83,740</b>