



# Interest Rates Daily MTM Report

Daily summary for: 28/04/2010

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			6.91600	6.82100		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		876.00000	753,000	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		940.00000	817,000	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		812.00000	689,000	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			7.84600	7.74800		3.50	10,614,780.96	84	6,141
R157	On	05/08/2010	Bond Future			7.91400	7.80900		3.75	0.00	0	0
R157	On	04/11/2010	Bond Future			7.92900	7.81600		4.00	0.00	0	0
<b>Total R157 Future</b>										<b>10,614,780.96</b>	<b>84</b>	<b>6,141</b>
R157	On	06/05/2010	Bond Future	8.50	Call		3,665.00000	3,179,000	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		1,257.00000	798,000	3.50	0.00	0	0
R157	On	06/05/2010	Bond Future	8.00	Put		13.00000	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		809.00000	414,000	3.48	0.00	0	10
R157	On	06/05/2010	Bond Future	7.90	Put		57.00000	147,000	3.48	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Call		4,409.00000	3,937,000	3.92	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		52.00000	76,000	3.92	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		3,353.00000	2,912,000	3.87	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		134.00000	189,000	3.87	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		5,499.00000	5,013,000	3.96	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		18.00000	28,000	3.96	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		305.00000	414,000	3.81	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		2,372.00000	1,985,000	3.81	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		3,466.00000	3,062,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		421.00000	527,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		3,644.00000	3,232,000	4.13	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		380.00000	478,000	4.13	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		3,288.00000	2,892,000	4.10	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		462.00000	576,000	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>10,614,780.96</b>	<b>84</b>	<b>7,151</b>
R186	On	06/05/2010	Bond Future			8.79600	8.66800		7.75	28,983,315.52	244	17,806
R186	On	05/08/2010	Bond Future			8.85700	8.72500		9.25	0.00	0	2,722
R186	On	04/11/2010	Bond Future			8.89100	8.75500		9.50	0.00	0	0
<b>Total R186 Future</b>										<b>28,983,315.52</b>	<b>244</b>	<b>20,528</b>
R186	On	06/05/2010	Bond Future	9.00	Call		3,180.00000	1,982,000	7.91	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		11.00000	51,000	7.91	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		5,487.00000	4,488,000	9.41	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		608.00000	866,000	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		2,359.00000	1,732,000	9.14	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		2,119.00000	2,749,000	9.14	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		9,375.00000	8,191,000	9.76	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		131.00000	204,000	9.76	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		11,386.00000	10,163,000	9.95	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		57.00000	90,000	9.95	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		6,033.00000	5,127,000	9.67	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		1,477.00000	1,850,000	9.67	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		6,358.00000	5,428,000	9.70	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		1,357.00000	1,706,000	9.70	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		5,715.00000	4,832,000	9.63	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		1,607.00000	2,003,000	9.63	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		3,255.00000	3,905,000	9.39	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		3,208.00000	2,578,000	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>28,983,315.52</b>	<b>244</b>	<b>33,628</b>
R201	On	06/05/2010	Bond Future			7.80600	7.70900		3.25	0.00	0	486
R201	On	05/08/2010	Bond Future			7.88000	7.77500		3.75	0.00	0	688
R201	On	04/11/2010	Bond Future			7.89100	7.77800		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		3,041.00000	2,662,000	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		4,452.00000	4,071,000	4.01	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		16.00000	24,000	4.01	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		2,829.00000	2,509,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		313.00000	392,000	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		2,970.00000	2,644,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		283.00000	356,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		2,690.00000	2,376,000	3.80	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		346.00000	431,000	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			8.42700	8.30900		5.00	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.50300	8.38000		5.75	0.00	0	1,607
R203	On	04/11/2010	Bond Future			8.54200	8.41200		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		3,650.00000	3,015,000	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		4,558.00000	3,971,000	6.07	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		122.00000	178,000	6.07	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		4,575.00000	4,031,000	6.21	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		413.00000	529,000	6.21	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		4,779.00000	4,227,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		376.00000	484,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		4,374.00000	3,840,000	6.19	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		454.00000	581,000	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			8.53700	8.41900		5.50	0.00	0	1,552
R204	On	05/08/2010	Bond Future			8.61100	8.48900		6.75	0.00	0	1,112
R204	On	04/11/2010	Bond Future			8.64900	8.52000		6.75	0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,664</b>
R204	On	06/05/2010	Bond Future	9.00	Call		3,376.00000	2,678,000	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		6,161.00000	5,463,000	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		173.00000	445,000	5.50	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		653.00000	227,000	5.50	0.00	0	200
R204	On	05/08/2010	Bond Future	9.25	Call		4,477.00000	3,856,000	6.99	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		193.00000	275,000	6.99	0.00	0	780
R204	On	04/11/2010	Bond Future	9.25	Call		4,612.00000	4,039,000	6.99	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		587.00000	741,000	6.99	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		4,829.00000	4,245,000	7.02	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		536.00000	680,000	7.02	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		4,398.00000	3,836,000	6.96	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		642.00000	807,000	6.96	0.00	0	0
<b>Total R204 Option</b>										<b>0.00</b>	<b>0</b>	<b>1,380</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>4,044</b>
R206	On	06/05/2010	Bond Future			7.77800	7.69100		2.75	0.00	0	0
R206	On	05/08/2010	Bond Future			7.86700	7.77200		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			7.87600	7.77100		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		3,261.00000	2,988,000	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		3,545.00000	3,270,000	3.14	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		8.00000	12,000	3.14	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		2,212.00000	1,977,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		224.00000	278,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		2,324.00000	2,085,000	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		201.00000	252,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		2,103.00000	1,873,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		250.00000	309,000	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			8.66700	8.49900		6.25	0.00	0	737
R207	On	05/08/2010	Bond Future			8.74100	8.56700		7.50	0.00	0	0
R207	On	04/11/2010	Bond Future			8.77700	8.59600		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		4,482.00000	3,454,000	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		5,530.00000	4,576,000	7.90	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		120.00000	208,000	7.90	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Call		4,474.00000	3,673,000	7.76	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		705.00000	968,000	7.76	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		4,694.00000	3,876,000	7.79	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		645.00000	891,000	7.79	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		4,257.00000	3,475,000	7.73	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		769.00000	1,051,000	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			8.70600	8.54800		6.75	9,413,280.00	108	5,038
R208	On	05/08/2010	Bond Future			8.77300	8.60900		8.00	0.00	0	1,249
R208	On	04/11/2010	Bond Future			8.81000	8.64000		8.25	0.00	0	0
<b>Total R208 Future</b>										<b>9,413,280.00</b>	<b>108</b>	<b>6,287</b>
R208	On	06/05/2010	Bond Future	9.25	Call		4,351.00000	3,347,000	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

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		5,523.00000	4,593,000	8.45	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		144.00000	238,000	8.45	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		4,421.00000	3,642,000	8.39	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		747.00000	1,013,000	8.39	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		4,648.00000	3,851,000	8.42	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		682.00000	929,000	8.42	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		4,198.00000	3,438,000	8.36	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		817.00000	1,102,000	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>9,413,280.00</b>	<b>108</b>	<b>6,287</b>
R209	On	06/05/2010	Bond Future			8.80400	8.66600		10.00	5,385,378.24	72	1,821
R209	On	05/08/2010	Bond Future			8.85100	8.70900		11.75	0.00	0	0
R209	On	04/11/2010	Bond Future			8.87800	8.73200		12.50	0.00	0	0
<b>Total R209 Future</b>										<b>5,385,378.24</b>	<b>72</b>	<b>1,821</b>
R209	On	06/05/2010	Bond Future	8.50	Call		86.00000	5,000	9.88	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put		1,462.00000	2,494,000	9.88	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call		2,047.00000	1,470,000	11.61	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		1,716.00000	2,275,000	11.61	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,876.00000	3,157,000	12.50	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		1,768.00000	2,209,000	12.50	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		4,121.00000	3,377,000	12.54	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		1,630.00000	2,047,000	12.54	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		3,640.00000	2,947,000	12.47	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		1,918.00000	2,385,000	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>5,385,378.24</b>	<b>72</b>	<b>1,821</b>
<b>Total for Bond</b>										<b>54,396,754.72</b>	<b>508</b>	<b>58,159</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			316.90800	319.47100		6.80	15,845,400.00	5	320
GOVI	On	05/08/2010	GOVI			322.37300	324.98600		6.57	0.00	0	0
<b>Total GOVI Future</b>										<b>15,845,400.00</b>	<b>5</b>	<b>320</b>
GOVI	On	06/05/2010	GOVI	309.80	Call		96,744.00000	71,213,000	6.80	0.00	0	0
GOVI	On	06/05/2010	GOVI	309.80	Put		34.00000	133,000	6.80	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Call		106,056.00000	85,508,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		12,196.00000	17,778,000	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>15,845,400.00</b>	<b>5</b>	<b>320</b>
<b>Total for GOVI</b>										<b>15,845,400.00</b>	<b>5</b>	<b>320</b>
AL7T	On	06/05/2010	Index Future			342.46500	345.53100			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			315.43300	318.00100			0.00	0	987
ALBI	On	05/08/2010	Index Future			315.45300	318.03200			0.00	0	0
<b>Total ALBI Future</b>										<b>0.00</b>	<b>0</b>	<b>987</b>
<b>Total For ALBI</b>										<b>0.00</b>	<b>0</b>	<b>987</b>
CRD1	On	06/05/2010	Index Future			138.09600	138.59900			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			364.31500	363.99500			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			307.02400	309.60900			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			313.03500	315.55700			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>1,647</b>



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR	On	19/05/2010	Jibar Future			6.62000	6.44000			0.00	0	0
JIBAR	On	15/06/2010	Jibar Future			6.59000	6.41600			0.00	0	0
JIBAR	On	21/07/2010	Jibar Future			6.55000	6.36100			0.00	0	1,000
JIBAR	On	18/08/2010	Jibar Future			6.53000	6.36100			0.00	0	1,000
JIBAR	On	15/09/2010	Jibar Future			6.55000	6.36900			0.00	0	1,000
JIBAR	On	20/10/2010	Jibar Future			6.58000	6.36900			0.00	0	0
JIBAR	On	15/12/2010	Jibar Future			6.60000	6.41900			0.00	0	0
JIBAR	On	16/03/2011	Jibar Future			6.78000	6.56000			0.00	0	5,500
JIBAR	On	15/06/2011	Jibar Future			7.01000	6.82400			0.00	0	4,500
JIBAR	On	21/09/2011	Jibar Future			7.32000	7.20000			0.00	0	3,500
JIBAR	On	21/12/2011	Jibar Future			7.59000	7.51000			0.00	0	7,500
JIBAR	On	20/03/2012	Jibar Future			7.69000	7.62200			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>70,242,154.72</b>	<b>513</b>	<b>84,126</b>
R155	On	31/08/2011	Spot Bond			6.89500	6.80000			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			7.84000	7.74000			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			8.79000	8.66000			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			7.79500	7.69500			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			8.42000	8.30000			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			8.52500	8.41000			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			7.76500	7.68000			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			8.65500	8.49000			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			8.70000	8.54000			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			8.79500	8.66000			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>70,242,154.72</b>	<b>513</b>	<b>68,636</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>15,490</b>
<b>Grand Total:</b>							<b>70,242,154.72</b>	<b>513</b>	<b>84,126</b>