



# Interest Rates Daily MTM Report

Daily summary for: 16/03/2010

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			7.41100	7.40100		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		236.00000	226,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Put		109.00000	112,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Call		433.00000	423,000	2.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Put		242.00000	245,000	2.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Call		198.00000	189,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Put		135.00000	139,000	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			8.25200	8.24200		4.50	0.00	0	6,883
R157 On 05/08/2010 Bond Future			8.31100	8.30100		4.50	0.00	0	0
R157 On 04/11/2010 Bond Future			8.34700	8.33500		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		1,576.00000	1,534,000	4.34	0.00	0	0
R157 On 06/05/2010 Bond Future	8.50	Put		334.00000	341,000	4.34	0.00	0	0
R157 On 05/08/2010 Bond Future	8.75	Call		2,628.00000	2,590,000	4.34	0.00	0	0
R157 On 05/08/2010 Bond Future	8.75	Put		574.00000	582,000	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		1,847.00000	1,814,000	4.25	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		931.00000	944,000	4.25	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		3,516.00000	3,475,000	4.43	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		338.00000	343,000	4.43	0.00	0	500
R157	On	05/08/2010	Bond Future	8.25	Put		1,453.00000	1,472,000	4.21	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,217.00000	1,190,000	4.21	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,331.00000	2,297,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		1,605.00000	1,624,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,454.00000	2,419,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		1,510.00000	1,528,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,212.00000	2,179,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		1,706.00000	1,726,000	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			9.04200	9.06300		10.00	0.00	0	19,296
R186	On	05/08/2010	Bond Future			9.09000	9.11100		10.75	0.00	0	0
R186	On	04/11/2010	Bond Future			9.12200	9.14400		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		1,330.00000	1,404,000	9.16	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		1,917.00000	1,796,000	9.16	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		3,484.00000	3,588,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		2,223.00000	2,134,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		1,435.00000	1,490,000	9.79	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		4,813.00000	4,676,000	9.79	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		6,528.00000	6,674,000	10.47	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		902.00000	855,000	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		8,267.00000	8,427,000	10.74	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		555.00000	523,000	10.74	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		4,529.00000	4,632,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		3,576.00000	3,480,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,764.00000	4,871,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		3,366.00000	3,274,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		3,933.00000	4,033,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		3,428.00000	3,329,000	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			8.26100	8.25100		4.25	0.00	0	486
R201	On	05/08/2010	Bond Future			8.31500	8.30400		4.50	0.00	0	0
R201	On	04/11/2010	Bond Future			8.33600	8.32500		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		1,221.00000	1,188,000	4.06	0.00	0	0
R201	On	06/05/2010	Bond Future	8.50	Put		276.00000	281,000	4.06	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Call		2,780.00000	2,745,000	4.42	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		289.00000	294,000	4.42	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,658.00000	1,634,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		1,055.00000	1,069,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		1,757.00000	1,731,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		983.00000	995,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,563.00000	1,539,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		1,132.00000	1,146,000	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			8.76900	8.75900		6.50	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.82600	8.81600		6.75	0.00	0	0
R203	On	04/11/2010	Bond Future			8.86700	8.85600		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		1,681.00000	1,636,000	6.25	0.00	0	0
R203	On	06/05/2010	Bond Future	9.00	Put		427.00000	435,000	6.25	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Call		2,906.00000	2,864,000	6.38	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		725.00000	734,000	6.38	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,273.00000	3,233,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		1,344.00000	1,359,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,426.00000	3,386,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		1,256.00000	1,270,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,123.00000	3,084,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		1,436.00000	1,452,000	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			8.81800	8.81900		7.25	0.00	0	1,552
R204	On	05/08/2010	Bond Future			8.87400	8.87500		7.75	0.00	0	0
R204	On	04/11/2010	Bond Future			8.91100	8.91100		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		1,595.00000	1,590,000	6.75	0.00	0	200
R204	On	06/05/2010	Bond Future	9.00	Put		560.00000	549,000	6.75	0.00	0	200
R204	On	06/05/2010	Bond Future	9.50	Call		3,898.00000	3,900,000	7.06	0.00	0	0
R204	On	06/05/2010	Bond Future	9.50	Put		77.00000	73,000	7.06	0.00	0	200
R204	On	06/05/2010	Bond Future	8.50	Put		2,184.00000	2,172,000	6.61	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		323.00000	317,000	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		2,990.00000	2,988,000	7.41	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		910.00000	902,000	7.41	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Call		3,506.00000	3,501,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		1,664.00000	1,659,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,671.00000	3,666,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		1,561.00000	1,556,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,346.00000	3,341,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,773.00000	1,768,000	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			8.30100	8.29200		3.75	0.00	0	0
R206	On	05/08/2010	Bond Future			8.37300	8.36300		3.75	0.00	0	0
R206	On	04/11/2010	Bond Future			8.40000	8.38900		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		1,496.00000	1,469,000	3.56	0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Put		102.00000	102,000	3.56	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		2,071.00000	2,046,000	3.64	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		256.00000	260,000	3.64	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,430.00000	1,411,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		1,130.00000	1,141,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,503.00000	1,483,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		1,069.00000	1,079,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,360.00000	1,341,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		1,195.00000	1,206,000	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			8.94900	8.94900		8.25	0.00	0	737
R207	On	05/08/2010	Bond Future			9.00600	9.00700		8.50	0.00	0	0
R207	On	04/11/2010	Bond Future			9.04200	9.04200		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		2,136.00000	2,128,000	7.50	0.00	0	0
R207	On	06/05/2010	Bond Future	9.25	Put		374.00000	366,000	7.50	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Call		3,583.00000	3,582,000	8.42	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		777.00000	771,000	8.42	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Call		3,237.00000	3,231,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		2,060.00000	2,054,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,395.00000	3,390,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,938.00000	1,933,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,083.00000	3,077,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		2,187.00000	2,181,000	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			8.99400	8.98500		9.00	0.00	0	5,004
R208	On	05/08/2010	Bond Future			9.04600	9.03600		9.25	0.00	0	0
R208	On	04/11/2010	Bond Future			9.08300	9.07200		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		2,072.00000	2,023,000	8.50	0.00	0	0
R208	On	06/05/2010	Bond Future	9.25	Put		463.00000	470,000	8.50	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Call		3,588.00000	3,538,000	8.93	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		843.00000	853,000	8.93	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,266.00000	3,222,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		2,215.00000	2,237,000	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		3,427.00000	3,383,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		2,084.00000	2,105,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		2,839.00000	2,797,000	9.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		2,082.00000	2,105,000	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			8.97300	8.99400		13.00	0.00	0	1,798
R209	On	05/08/2010	Bond Future			9.00800	9.02900		13.50	0.00	0	0
R209	On	04/11/2010	Bond Future			9.03100	9.05300		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		199.00000	213,000	11.90	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put		4,178.00000	4,030,000	11.90	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call		1,410.00000	1,463,000	12.39	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		3,599.00000	3,491,000	12.39	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,072.00000	3,150,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		3,478.00000	3,388,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,251.00000	3,332,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		3,274.00000	3,187,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,899.00000	2,974,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		3,690.00000	3,598,000	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			311.45100	311.46900		6.80	0.00	0	322
GOVI	On	05/08/2010	GOVI			317.13600	317.15600		6.57	0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>322</b>
GOVI	On	06/05/2010	GOVI	309.80	Call		40,859.00000	40,453,000	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		24,169.00000	23,943,000	6.80	0.00	0	0
GOVI	On 05/08/2010	GOVI	315.60	Call		60,020.00000	59,728,000	6.57	0.00	0	0
GOVI	On 05/08/2010	GOVI	315.60	Put		44,460.00000	44,368,000	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>322</b>
<b>Total for GOVI</b>									<b>0.00</b>	<b>0</b>	<b>322</b>
AL7T	On 06/05/2010	Index Future			336.46800	336.46600			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			310.02700	310.02600			0.00	0	1,315
ALBI	On 05/08/2010	Index Future			310.13900	310.13900			0.00	0	0
<b>Total ALBI Future</b>									<b>0.00</b>	<b>0</b>	<b>1,315</b>
<b>Total For ALBI</b>									<b>0.00</b>	<b>0</b>	<b>1,315</b>
CRD1	On 06/05/2010	Index Future			135.64700	135.66300			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			362.77400	362.95000			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			301.89200	301.70800			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			307.64800	307.66000			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>1,911</b>
JIBAR	On 17/03/2010	Jibar Future			7.11500	7.11000			0.00	0	7,500
JIBAR	On 21/04/2010	Jibar Future			7.02400	7.00300			0.00	0	0
JIBAR	On 19/05/2010	Jibar Future			6.99200	6.97100			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			7.01200	6.98100			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			7.02500	6.99500			0.00	0	0
JIBAR On 18/08/2010 Jibar Future			7.03900	7.01200			0.00	0	0
JIBAR On 15/09/2010 Jibar Future			7.04400	7.01300			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			7.16400	7.12600			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			7.34000	7.28300			0.00	0	5,000
JIBAR On 15/06/2011 Jibar Future			7.59000	7.53600			0.00	0	5,000
JIBAR On 21/09/2011 Jibar Future			7.95000	7.89300			0.00	500	3,000
JIBAR On 21/12/2011 Jibar Future			8.24400	8.18300			0.00	0	7,500
<b>Total Jibar Future</b>							<b>0.00</b>	<b>500</b>	<b>28,000</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>500</b>	<b>28,000</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>500</b>	<b>28,000</b>
<b>Total for Derivatives :</b>							<b>0.00</b>	<b>500</b>	<b>75,599</b>
R155 On 31/08/2011 Spot Bond			7.39000	7.38000			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			8.21000	8.20000			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			9.01000	9.02500			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			8.22000	8.21000			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			8.72000	8.71500			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			8.78000	8.78000			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			8.25000	8.24000			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			8.90500	8.91000			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			8.96000	8.95500			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			8.95500	8.96500			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>0.00</b>	<b>500</b>	<b>67,699</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>7,900</b>
<b>Grand Total:</b>							<b>0.00</b>	<b>500</b>	<b>75,599</b>