



# Interest Rates Daily MTM Report

Daily summary for: 09/03/2010

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			7.46100	7.41100		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		238.00000	200,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Put		124.00000	150,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Call		447.00000	407,000	2.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Put		269.00000	293,000	2.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Call		202.00000	167,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Put		152.00000	181,000	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			8.29900	8.24800		4.50	0.00	0	6,883
R157 On 05/08/2010 Bond Future			8.36100	8.30700		4.50	0.00	0	0
R157 On 04/11/2010 Bond Future			8.39900	8.34100		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		1,600.00000	1,421,000	4.34	0.00	0	0
R157 On 06/05/2010 Bond Future	8.50	Put		387.00000	455,000	4.34	0.00	0	0
R157 On 05/08/2010 Bond Future	8.75	Call		2,636.00000	2,454,000	4.34	0.00	0	0
R157 On 05/08/2010 Bond Future	8.75	Put		610.00000	677,000	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		1,861.00000	1,709,000	4.25	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		973.00000	1,070,000	4.25	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		3,516.00000	3,311,000	4.43	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		366.00000	410,000	4.43	0.00	0	500
R157	On	05/08/2010	Bond Future	8.25	Put		1,500.00000	1,629,000	4.21	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,236.00000	1,116,000	4.21	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,345.00000	2,199,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		1,646.00000	1,755,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,467.00000	2,317,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		1,549.00000	1,655,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,227.00000	2,085,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		1,747.00000	1,861,000	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			9.10800	9.07800		10.00	0.00	0	19,296
R186	On	05/08/2010	Bond Future			9.15700	9.12600		10.75	0.00	0	0
R186	On	04/11/2010	Bond Future			9.19100	9.15900		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		1,372.00000	1,239,000	9.16	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		2,098.00000	2,242,000	9.16	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		3,472.00000	3,302,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		2,348.00000	2,460,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		1,451.00000	1,353,000	9.79	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		4,966.00000	5,151,000	9.79	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		6,473.00000	6,246,000	10.47	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		984.00000	1,040,000	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		8,191.00000	7,946,000	10.74	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		616.00000	654,000	10.74	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		4,514.00000	4,348,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		3,697.00000	3,819,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,746.00000	4,576,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		3,484.00000	3,602,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		3,915.00000	3,756,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		3,546.00000	3,675,000	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			8.31800	8.26700		4.25	0.00	0	486
R201	On	05/08/2010	Bond Future			8.37600	8.32100		4.50	0.00	0	0
R201	On	04/11/2010	Bond Future			8.40100	8.34200		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		1,214.00000	1,076,000	4.06	0.00	0	0
R201	On	06/05/2010	Bond Future	8.50	Put		330.00000	386,000	4.06	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Call		2,749.00000	2,587,000	4.42	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		320.00000	357,000	4.42	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,644.00000	1,528,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		1,100.00000	1,188,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		1,741.00000	1,621,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		1,026.00000	1,109,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,550.00000	1,438,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		1,178.00000	1,269,000	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			8.80500	8.78500		6.50	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.86400	8.84300		6.75	0.00	0	0
R203	On	04/11/2010	Bond Future			8.90600	8.88400		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		1,639.00000	1,561,000	6.25	0.00	0	0
R203	On	06/05/2010	Bond Future	9.00	Put		522.00000	548,000	6.25	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Call		2,842.00000	2,763,000	6.38	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		799.00000	826,000	6.38	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,214.00000	3,140,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		1,424.00000	1,459,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,364.00000	3,289,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		1,332.00000	1,366,000	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		1,519.00000	1,556,000	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			8.85400	8.82400		7.25	0.00	0	1,552
R204	On	05/08/2010	Bond Future			8.91200	8.88000		7.75	0.00	0	0
R204	On	04/11/2010	Bond Future			8.94900	8.91600		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		1,636.00000	1,517,000	6.75	0.00	0	200
R204	On	06/05/2010	Bond Future	9.00	Put		629.00000	683,000	6.75	0.00	0	200
R204	On	06/05/2010	Bond Future	9.50	Call		3,895.00000	3,733,000	7.06	0.00	0	0
R204	On	06/05/2010	Bond Future	9.50	Put		103.00000	113,000	7.06	0.00	0	200
R204	On	06/05/2010	Bond Future	8.50	Put		2,255.00000	2,381,000	6.61	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		366.00000	319,000	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		3,008.00000	2,881,000	7.41	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		956.00000	1,009,000	7.41	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Call		3,524.00000	3,407,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		1,709.00000	1,774,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,688.00000	3,567,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		1,606.00000	1,666,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,365.00000	3,251,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,819.00000	1,887,000	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			8.36100	8.30900		3.75	0.00	0	0
R206	On	05/08/2010	Bond Future			8.43700	8.38100		3.75	0.00	0	0
R206	On	04/11/2010	Bond Future			8.46900	8.40800		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		1,473.00000	1,340,000	3.56	0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Put		131.00000	157,000	3.56	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		2,046.00000	1,919,000	3.64	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		283.00000	317,000	3.64	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,421.00000	1,332,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		1,173.00000	1,248,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,493.00000	1,401,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		1,110.00000	1,183,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,352.00000	1,265,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		1,239.00000	1,316,000	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			9.03600	8.98500		8.25	0.00	0	737
R207	On	05/08/2010	Bond Future			9.09600	9.04400		8.50	0.00	0	0
R207	On	04/11/2010	Bond Future			9.13500	9.08000		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		2,033.00000	1,814,000	7.50	0.00	0	0
R207	On	06/05/2010	Bond Future	9.25	Put		484.00000	566,000	7.50	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Call		3,465.00000	3,248,000	8.42	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		874.00000	958,000	8.42	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Call		3,150.00000	2,968,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		2,190.00000	2,320,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,304.00000	3,118,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		2,064.00000	2,190,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		2,999.00000	2,823,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		2,320.00000	2,456,000	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			9.07100	9.02000		9.00	0.00	0	5,004
R208	On	05/08/2010	Bond Future			9.12500	9.07300		9.25	0.00	0	0
R208	On	04/11/2010	Bond Future			9.16400	9.11000		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		1,981.00000	1,762,000	8.50	0.00	0	0
R208	On	06/05/2010	Bond Future	9.25	Put		587.00000	680,000	8.50	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Call		3,468.00000	3,244,000	8.93	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		946.00000	1,035,000	8.93	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,176.00000	2,994,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		2,351.00000	2,488,000	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	3,334.00000	3,146,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put	2,217.00000	2,348,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call	2,749.00000	2,572,000	9.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put	2,217.00000	2,360,000	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			9.03800	9.00800	13.00	0.00	0	1,798
R209	On	05/08/2010	Bond Future			9.07400	9.04300	13.50	0.00	0	0
R209	On	04/11/2010	Bond Future			9.09900	9.06700	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	230.00000	195,000	11.90	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put	4,317.00000	4,512,000	11.90	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call	1,423.00000	1,331,000	12.39	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put	3,719.00000	3,863,000	12.39	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call	3,067.00000	2,941,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put	3,579.00000	3,695,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call	3,244.00000	3,114,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put	3,373.00000	3,486,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call	2,896.00000	2,774,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put	3,794.00000	3,914,000	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			310.35100	311.03300	6.80	0.00	0	324
GOVI	On	05/08/2010	GOVI			316.02400	316.71900	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	40,392.00000	36,372,000	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		28,062.00000	30,862,000	6.80	0.00	0	0
GOVI	On 05/08/2010	GOVI	315.60	Call		58,869.00000	54,998,000	6.57	0.00	0	0
GOVI	On 05/08/2010	GOVI	315.60	Put		47,679.00000	50,758,000	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			335.02400	335.87600			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			308.87800	309.53400			0.00	0	1,265
ALBI	On 05/08/2010	Index Future			309.00400	309.66200			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			135.36000	135.54200			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			364.49800	364.51000			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			300.51100	301.03900			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			306.55600	307.22300			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			7.01200	7.01600			0.00	0	0
JIBAR	On 19/05/2010	Jibar Future			6.99700	7.00200			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			6.98400	6.98700			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.97100	6.97100			0.00	0	0
JIBAR On 18/08/2010 Jibar Future			6.97100	6.97100			0.00	0	0
JIBAR On 15/09/2010 Jibar Future			7.07000	6.98500			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			7.10400	7.10000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			7.29100	7.28700			0.00	0	5,000
JIBAR On 15/06/2011 Jibar Future			7.55400	7.55000			0.00	0	5,000
JIBAR On 21/09/2011 Jibar Future			7.89900	7.89600			0.00	0	2,500
JIBAR On 21/12/2011 Jibar Future			8.19200	8.19200			0.00	0	7,500
<b>Total Jibar Future</b>							<b>0.00</b>	<b>0</b>	<b>22,500</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>0</b>	<b>22,500</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>0</b>	<b>22,500</b>
<b>Total for Derivatives :</b>							<b>0.00</b>	<b>0</b>	<b>70,051</b>
R155 On 31/08/2011 Spot Bond			7.44000	7.39000			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			8.25000	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			9.07000	9.04000			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			8.27000	8.22000			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			8.76500	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	8.77500			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			8.30000	8.25000			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			8.99000	8.94500			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			9.03000	8.97500			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	8.98500			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>0</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>0.00</b>	<b>0</b>	<b>70,051</b>