



# Interest Rates Daily MTM Report

Daily summary for: 23/03/2010

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			7.25600	7.35600		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		268.00000	357,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Put		83.00000	43,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Call		456.00000	528,000	2.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Put		207.00000	150,000	2.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Call		226.00000	308,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Put		105.00000	59,000	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			8.14300	8.18600		4.50	4,246,920.96	34	6,917
R157 On 05/08/2010 Bond Future			8.19600	8.24100		4.50	0.00	0	0
R157 On 04/11/2010 Bond Future			8.22400	8.27300		4.75	0.00	0	0
<b>Total R157 Future</b>							<b>4,246,920.96</b>	<b>34</b>	<b>6,917</b>
R157 On 06/05/2010 Bond Future	8.50	Call		1,757.00000	1,902,000	4.34	0.00	0	0
R157 On 06/05/2010 Bond Future	8.50	Put		244.00000	180,000	4.34	0.00	0	0
R157 On 06/05/2010 Bond Future	8.00	Call		392.00000	433,000	4.21	0.00	0	0
R157 On 06/05/2010 Bond Future	8.00	Put		1,300.00000	1,132,000	4.21	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		256.00000	282,000	4.19	0.00	0	10
R157	On	06/05/2010	Bond Future	7.90	Put		1,656.00000	1,472,000	4.19	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Call		2,820.00000	2,966,000	4.34	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		488.00000	425,000	4.34	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,004.00000	2,124,000	4.25	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		810.00000	721,000	4.25	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		3,736.00000	3,904,000	4.43	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		280.00000	239,000	4.43	0.00	0	500
R157	On	05/08/2010	Bond Future	8.25	Put		1,293.00000	1,174,000	4.21	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,335.00000	1,425,000	4.21	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,473.00000	2,587,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		1,473.00000	1,370,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,601.00000	2,719,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		1,382.00000	1,283,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,349.00000	2,459,000	5.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		1,569.00000	1,461,000	5.00	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>4,246,920.96</b>	<b>34</b>	<b>8,427</b>
R186	On	06/05/2010	Bond Future			8.89600	8.94800		10.00	0.00	0	19,296
R186	On	05/08/2010	Bond Future			8.93900	8.99200		10.75	0.00	0	0
R186	On	04/11/2010	Bond Future			8.96700	9.02200		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		1,807.00000	2,028,000	9.16	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		1,319.00000	1,049,000	9.16	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		4,119.00000	4,407,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		1,761.00000	1,555,000	10.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2010	Bond Future	8.75	Call		1,787.00000	1,944,000	9.79	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		4,068.00000	3,731,000	9.79	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		7,392.00000	7,784,000	10.47	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		669.00000	567,000	10.47	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		9,208.00000	9,633,000	10.74	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		399.00000	330,000	10.74	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		5,136.00000	5,410,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		3,071.00000	2,839,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		5,391.00000	5,674,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,881.00000	2,658,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,526.00000	4,797,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2,909.00000	2,674,000	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			8.15200	8.19500		4.25	0.00	0	486
R201	On	05/08/2010	Bond Future			8.19900	8.24400		4.50	0.00	0	0
R201	On	04/11/2010	Bond Future			8.21300	8.26200		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		1,362.00000	1,474,000	4.06	0.00	0	0
R201	On	06/05/2010	Bond Future	8.50	Put		203.00000	150,000	4.06	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Call		2,951.00000	3,080,000	4.42	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		241.00000	206,000	4.42	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,776.00000	1,869,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		955.00000	878,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		1,879.00000	1,976,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		887.00000	814,000	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		1,676.00000	1,766,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		1,027.00000	947,000	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			8.61000	8.67300		6.50	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.66000	8.72600		6.75	0.00	0	0
R203	On	04/11/2010	Bond Future			8.69400	8.76200		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		1,989.00000	2,232,000	6.25	0.00	0	0
R203	On	06/05/2010	Bond Future	9.00	Put		283.00000	193,000	6.25	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Call		3,226.00000	3,470,000	6.38	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		585.00000	490,000	6.38	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,566.00000	3,785,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		1,170.00000	1,049,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,728.00000	3,952,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		1,090.00000	974,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,408.00000	3,621,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		1,254.00000	1,127,000	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			8.68000	8.74300		7.25	0.00	0	1,552
R204	On	05/08/2010	Bond Future			8.73100	8.79600		7.75	0.00	0	0
R204	On	04/11/2010	Bond Future			8.76200	8.82900		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		1,869.00000	2,116,000	6.75	0.00	0	200
R204	On	06/05/2010	Bond Future	9.00	Put		395.00000	276,000	6.75	0.00	0	200
R204	On	06/05/2010	Bond Future	9.50	Call		4,303.00000	4,649,000	7.06	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		43.00000	23,000	7.06	0.00	0	200
R204	On	06/05/2010	Bond Future	8.50	Put		1,826.00000	1,535,000	6.61	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		404.00000	479,000	6.61	0.00	0	200
R204	On	05/08/2010	Bond Future	9.25	Call		3,284.00000	3,537,000	7.41	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		758.00000	642,000	7.41	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Call		3,777.00000	4,006,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		1,482.00000	1,340,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,949.00000	4,184,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		1,387.00000	1,250,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,609.00000	3,832,000	8.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,583.00000	1,434,000	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			8.18000	8.23400		3.75	0.00	0	0
R206	On	05/08/2010	Bond Future			8.24200	8.30000		3.75	0.00	0	0
R206	On	04/11/2010	Bond Future			8.25900	8.32200		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		1,641.00000	1,782,000	3.56	0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Put		68.00000	43,000	3.56	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		2,210.00000	2,342,000	3.64	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		213.00000	178,000	3.64	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,520.00000	1,608,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		1,039.00000	956,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,596.00000	1,686,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		981.00000	900,000	4.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,446.00000	1,531,000	4.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future	8.45	Put		1,100.00000	1,014,000	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>
R207	On	06/05/2010	Bond Future			8.77000	8.84300		8.25	0.00	0	737
R207	On	05/08/2010	Bond Future			8.82100	8.89600		8.50	0.00	0	0
R207	On	04/11/2010	Bond Future			8.85000	8.92800		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		2,612.00000	2,966,000	7.50	0.00	0	0
R207	On	06/05/2010	Bond Future	9.25	Put		219.00000	135,000	7.50	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Call		4,054.00000	4,387,000	8.42	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		600.00000	492,000	8.42	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Call		3,610.00000	3,876,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1,780.00000	1,595,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,780.00000	4,053,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,670.00000	1,492,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,445.00000	3,703,000	9.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,896.00000	1,703,000	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			8.85700	8.90900		9.00	0.00	0	5,004
R208	On	05/08/2010	Bond Future			8.90400	8.95800		9.25	0.00	0	0
R208	On	04/11/2010	Bond Future			8.93600	8.99200		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		2,395.00000	2,627,000	8.50	0.00	0	0
R208	On	06/05/2010	Bond Future	9.25	Put		318.00000	227,000	8.50	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Call		3,917.00000	4,151,000	8.93	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		699.00000	603,000	8.93	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		3,525.00000	3,709,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,996.00000	1,843,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,695.00000	3,886,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,874.00000	1,728,000	10.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,095.00000	3,278,000	9.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,860.00000	1,706,000	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			8.82800	8.90000		13.00	0.00	0	1,798
R209	On	05/08/2010	Bond Future			8.85900	8.93300		13.50	0.00	0	0
R209	On	04/11/2010	Bond Future			8.87900	8.95500		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		275.00000	342,000	11.90	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put		3,523.00000	3,022,000	11.90	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call		1,670.00000	1,889,000	12.39	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		3,118.00000	2,757,000	12.39	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,436.00000	3,736,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		3,089.00000	2,796,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,629.00000	3,940,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,899.00000	2,618,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		3,249.00000	3,537,000	14.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		3,288.00000	2,983,000	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>4,246,920.96</b>	<b>34</b>	<b>45,410</b>
GOVI	On	06/05/2010	GOVI			314.05600	312.86300		6.80	0.00	0	323
GOVI	On	05/08/2010	GOVI			319.78100	318.56800		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>323</b>
GOVI On 06/05/2010 GOVI	309.80	Call		48,360.00000	55,444,000	6.80	0.00	0	0
GOVI On 06/05/2010 GOVI	309.80	Put		17,730.00000	12,884,000	6.80	0.00	0	0
GOVI On 05/08/2010 GOVI	315.60	Call		67,454.00000	74,235,000	6.57	0.00	0	0
GOVI On 05/08/2010 GOVI	315.60	Put		37,774.00000	32,425,000	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>323</b>
<b>Total for GOVI</b>							<b>0.00</b>	<b>0</b>	<b>323</b>
AL7T On 06/05/2010 Index Future			339.61600	338.15000			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			312.63000	311.42800			25,010,400.00	8	1,134
ALBI On 05/08/2010 Index Future			312.72700	311.53000			0.00	0	0
<b>Total ALBI Future</b>							<b>25,010,400.00</b>	<b>8</b>	<b>1,134</b>
<b>Total For ALBI</b>							<b>25,010,400.00</b>	<b>8</b>	<b>1,134</b>
CRD1 On 06/05/2010 Index Future			136.44300	135.92600			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			362.52200	362.09000			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			304.47100	303.23700			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			310.21600	309.03500			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>25,010,400.00</b>	<b>8</b>	<b>1,730</b>
JIBAR On 21/04/2010 Jibar Future			7.02500	7.02500			0.00	0	0
JIBAR On 19/05/2010 Jibar Future			6.97500	6.97500			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			6.97500	6.97500			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.99500	6.99500			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			7.01500	7.01500			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			7.01500	7.01500			0.00	0	1,000
JIBAR On 15/12/2010 Jibar Future			7.12500	7.12500			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			7.32000	7.32000			0.00	0	5,000
JIBAR On 15/06/2011 Jibar Future			7.56000	7.56000			0.00	0	5,000
JIBAR On 21/09/2011 Jibar Future			7.91000	7.91000			0.00	0	3,500
JIBAR On 21/12/2011 Jibar Future			8.22000	8.22000			0.00	0	7,500
JIBAR On 20/03/2012 Jibar Future			8.25000	8.25000			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>29,257,320.96</b>	<b>42</b>	<b>71,463</b>
R155 On 31/08/2011 Spot Bond			7.23500	7.33500			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			8.10500	8.14500			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			8.87000	8.92000			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			8.11500	8.16000			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			8.58000	8.64000			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			8.64500	8.70500			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			8.13500	8.18000			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			8.73500	8.80500			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			8.83000	8.88000			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			8.81000	8.87500			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>29,257,320.96</b>	<b>42</b>	<b>63,553</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>7,910</b>
<b>Grand Total:</b>							<b>29,257,320.96</b>	<b>42</b>	<b>71,463</b>