



# Interest Rates Daily MTM Report

Daily summary for: 12/04/2010

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			7.01100	7.01100		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		632.00000	631,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Put		2.00000	1,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Call		695.00000	694,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Put		1.00000	0,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Call		569.00000	568,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.45	Put		3.00000	2,000	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			7.95100	7.95100		3.50	0.00	0	6,105
R157 On 05/08/2010 Bond Future			8.02600	8.02700		3.75	0.00	0	0
R157 On 04/11/2010 Bond Future			8.04300	8.04400		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		2,668.00000	2,666,000	3.62	0.00	0	0
R157 On 06/05/2010 Bond Future	8.50	Put		6.00000	4,000	3.62	0.00	0	0
R157 On 06/05/2010 Bond Future	8.00	Call		607.00000	581,000	3.50	0.00	0	0
R157 On 06/05/2010 Bond Future	8.00	Put		366.00000	340,000	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		361.00000	335,000	3.48	0.00	0	10
R157	On	06/05/2010	Bond Future	7.90	Put		612.00000	586,000	3.48	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Call		3,493.00000	3,490,000	3.92	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		163.00000	156,000	3.92	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,536.00000	2,529,000	3.87	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		344.00000	333,000	3.87	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		4,524.00000	4,525,000	3.96	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		70.00000	66,000	3.96	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		658.00000	644,000	3.81	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,698.00000	1,688,000	3.81	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,704.00000	2,698,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		685.00000	674,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,859.00000	2,854,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		621.00000	611,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,552.00000	2,546,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		752.00000	742,000	4.00	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			8.82800	8.78900		7.75	0.00	0	18,696
R186	On	05/08/2010	Bond Future			8.89100	8.85000		9.25	0.00	0	2,231
R186	On	04/11/2010	Bond Future			8.92400	8.88100		9.50	0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>20,927</b>
R186	On	06/05/2010	Bond Future	9.00	Call		2,309.00000	1,977,000	7.91	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		310.00000	352,000	7.91	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		4,704.00000	4,397,000	9.41	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		1,015.00000	1,095,000	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		1,960.00000	1,762,000	9.14	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		2,911.00000	3,099,000	9.14	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		8,334.00000	7,971,000	9.76	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		281.00000	304,000	9.76	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		10,276.00000	9,901,000	9.95	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		137.00000	148,000	9.95	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		5,443.00000	5,157,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,073.00000	2,187,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		5,730.00000	5,437,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		1,914.00000	2,022,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		5,163.00000	4,884,000	10.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2,241.00000	2,362,000	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>26,527</b>
R201	On	06/05/2010	Bond Future			7.91300	7.93400		3.25	0.00	0	486
R201	On	05/08/2010	Bond Future			7.99400	8.01700		3.75	0.00	0	0
R201	On	04/11/2010	Bond Future			8.00800	8.03200		3.75	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		2,169.00000	2,248,000	3.37	0.00	0	0
R201	On	06/05/2010	Bond Future	8.50	Put		4.00000	2,000	3.37	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Call		3,606.00000	3,682,000	4.01	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		65.00000	56,000	4.01	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		2,241.00000	2,292,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		619.00000	586,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,361.00000	2,414,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		568.00000	537,000	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		2,124.00000	2,173,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		674.00000	639,000	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			8.50200	8.50300		5.00	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.58200	8.58300		5.75	0.00	0	1,607
R203	On	04/11/2010	Bond Future			8.62100	8.62200		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		2,625.00000	2,625,000	5.20	0.00	0	0
R203	On	06/05/2010	Bond Future	9.00	Put		17.00000	12,000	5.20	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Call		3,676.00000	3,670,000	6.07	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		298.00000	287,000	6.07	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,734.00000	3,728,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		636.00000	625,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,918.00000	3,912,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		579.00000	568,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,555.00000	3,548,000	6.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		699.00000	687,000	6.00	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>3,317</b>
R204	On	06/05/2010	Bond Future			8.55200	8.54200		5.50	0.00	0	1,552
R204	On	05/08/2010	Bond Future			8.62700	8.61700		6.75	0.00	0	1,112
R204	On	04/11/2010	Bond Future			8.66200	8.65200		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		2,674.00000	2,610,000	5.72	0.00	0	200
R204	On	06/05/2010	Bond Future	9.00	Put		26.00000	20,000	5.72	0.00	0	0
R204	On	06/05/2010	Bond Future	9.50	Call		5,434.00000	5,375,000	5.98	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		0.00000	0,000	5.98	0.00	0	200
R204	On	06/05/2010	Bond Future	8.50	Put		729.00000	728,000	5.50	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		481.00000	422,000	5.50	0.00	0	200
R204	On	05/08/2010	Bond Future	9.25	Call		3,906.00000	3,846,000	6.99	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		360.00000	357,000	6.99	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Call		4,106.00000	4,052,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		825.00000	827,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		4,303.00000	4,249,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		754.00000	756,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,912.00000	3,859,000	7.00	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		900.00000	903,000	7.00	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>0.00</b>	<b>0</b>	<b>3,264</b>
R206	On	06/05/2010	Bond Future			7.91800	7.94000		2.75	0.00	0	0
R206	On	05/08/2010	Bond Future			8.01900	8.04300		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			8.03500	8.06000		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		2,483.00000	2,551,000	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		2,786.00000	2,849,000	3.14	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		43.00000	36,000	3.14	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,627.00000	1,670,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		433.00000	408,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,722.00000	1,766,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		393.00000	369,000	3.00	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,534.00000	1,576,000	3.00	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		475.00000	448,000	3.00	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			8.68100	8.66200		6.25	0.00	0	737
R207	On	05/08/2010	Bond Future			8.75600	8.73600		7.50	0.00	0	0
R207	On	04/11/2010	Bond Future			8.79100	8.76900		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		3,494.00000	3,376,000	6.49	0.00	0	0
R207	On	06/05/2010	Bond Future	9.25	Put		9.00000	7,000	6.49	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Call		4,671.00000	4,557,000	7.90	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		273.00000	278,000	7.90	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Call		3,852.00000	3,748,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1,100.00000	1,124,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		4,045.00000	3,939,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,013.00000	1,035,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,663.00000	3,562,000	8.00	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,192.00000	1,219,000	8.00	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			8.75900	8.75000		6.75	0.00	0	5,004
R208	On	05/08/2010	Bond Future			8.82800	8.81800		8.00	0.00	0	1,249
R208	On	04/11/2010	Bond Future			8.86400	8.85400		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		3,088.00000	3,027,000	7.04	0.00	0	0
R208	On	06/05/2010	Bond Future	9.25	Put		19.00000	14,000	7.04	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Call		4,433.00000	4,368,000	8.45	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		357.00000	353,000	8.45	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		3,455.00000	3,400,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,093.00000	1,099,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,653.00000	3,597,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		999.00000	1,004,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,263.00000	3,209,000	8.00	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,195.00000	1,202,000	8.00	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>6,253</b>
R209	On	06/05/2010	Bond Future			8.82300	8.78400		10.00	0.00	0	1,798
R209	On	05/08/2010	Bond Future			8.87100	8.83000		11.75	0.00	0	0
R209	On	04/11/2010	Bond Future			8.89600	8.85500		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		130.00000	75,000	9.88	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put		2,460.00000	2,716,000	9.88	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call		1,712.00000	1,541,000	11.61	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,351.00000	2,503,000	11.61	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,500.00000	3,295,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,371.00000	2,488,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,712.00000	3,500,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,201.00000	2,311,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		3,295.00000	3,097,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,552.00000	2,676,000	13.00	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>49,497</b>
GOVI	On	06/05/2010	GOVI			316.10300	316.27900		6.80	0.00	0	324
GOVI	On	05/08/2010	GOVI			321.58300	321.76400		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>324</b>
GOVI On 06/05/2010 GOVI	309.80	Call		68,620.00000	66,389,000	6.80	0.00	0	0
GOVI On 06/05/2010 GOVI	309.80	Put		3,830.00000	3,359,000	6.80	0.00	0	0
GOVI On 05/08/2010 GOVI	315.60	Call		84,512.00000	82,708,000	6.57	0.00	0	0
GOVI On 05/08/2010 GOVI	315.60	Put		22,872.00000	22,878,000	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			341.82400	341.86200			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			314.61800	314.81100			0.00	0	1,062
ALBI On 05/08/2010 Index Future			314.68500	314.88100			0.00	0	0
<b>Total ALBI Future</b>							<b>0.00</b>	<b>0</b>	<b>1,062</b>
<b>Total For ALBI</b>							<b>0.00</b>	<b>0</b>	<b>1,062</b>
CRD1 On 06/05/2010 Index Future			137.46900	137.37900			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			362.26400	362.45300			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			306.16500	306.44100			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			312.23200	312.40600			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>1,722</b>
JIBAR On 21/04/2010 Jibar Future			6.60000	6.61000			0.00	0	0
JIBAR On 19/05/2010 Jibar Future			6.56000	6.59000			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			6.51000	6.54000			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.50000	6.53000			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.50000	6.53000			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.51000	6.55000			0.00	0	1,000
JIBAR On 15/12/2010 Jibar Future			6.60000	6.64000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.84000	6.89000			0.00	0	5,000
JIBAR On 15/06/2011 Jibar Future			7.13000	7.22000			0.00	0	5,000
JIBAR On 21/09/2011 Jibar Future			7.48000	7.55000			0.00	0	3,500
JIBAR On 21/12/2011 Jibar Future			7.79000	7.85000			0.00	0	7,500
JIBAR On 20/03/2012 Jibar Future			7.91000	7.97000			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>0.00</b>	<b>0</b>	<b>75,543</b>
R155 On 31/08/2011 Spot Bond			6.99000	6.99000			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			7.93000	7.93000			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			8.81000	8.77000			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			7.89000	7.91000			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			8.47500	8.47500			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			8.53000	8.52000			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			7.89000	7.90500			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	8.64000			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			8.74000	8.72500			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	8.77000			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>68,333</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>7,210</b>
<b>Grand Total:</b>							<b>0.00</b>	<b>0</b>	<b>75,543</b>