



Interest Rates Daily MTM Report

Daily summary for: 14/05/2010

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			8.05000	7.98700		4.00	0.00	0	5,757
R157	On	04/11/2010	Bond Future			8.13200	8.06400		4.00	0.00	0	0
R157	On	03/02/2011	Bond Future			8.18500	8.11300		4.00	0.00	0	0
Total R157 Future										0.00	0	5,757
R157	On	05/08/2010	Bond Future	8.75	Call		3,608.00000	3,336,000	4.13	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		91.00000	114,000	4.13	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,604.00000	2,358,000	4.08	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		225.00000	274,000	4.08	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		4,674.00000	4,388,000	4.18	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		32.00000	42,000	4.18	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		492.00000	583,000	4.04	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,719.00000	1,515,000	4.04	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,555.00000	2,339,000	4.08	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		625.00000	713,000	4.08	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,715.00000	2,492,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		566.00000	647,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,400.00000	2,190,000	4.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/11/2010	Bond Future	8.45	Put		690.00000	783,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Call		1,298.00000	1,170,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		2,207.00000	2,384,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,390.00000	1,256,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		2,085.00000	2,256,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,209.00000	1,087,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		2,333.00000	2,516,000	3.98	0.00	0	0
Total R157 Option										0.00	0	1,000
Total For R157										0.00	0	6,757
R186	On	05/08/2010	Bond Future			8.88700	8.82600		9.75	0.00	0	20,528
R186	On	04/11/2010	Bond Future			8.94700	8.88400		10.00	0.00	0	0
R186	On	03/02/2011	Bond Future			8.99200	8.92700		10.25	0.00	0	0
Total R186 Future										0.00	0	20,528
R186	On	05/08/2010	Bond Future	9.25	Call		4,673.00000	4,228,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		757.00000	888,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		1,825.00000	1,561,000	9.75	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		2,549.00000	2,861,000	9.75	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		8,434.00000	7,893,000	10.19	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		153.00000	188,000	10.19	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		10,426.00000	9,865,000	10.29	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		60.00000	75,000	10.29	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		5,189.00000	4,795,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		1,847.00000	2,039,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		5,490.00000	5,083,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		1,703.00000	1,881,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,897.00000	4,513,000	10.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/11/2010	Bond Future	9.20	Put		2,003.00000	2,205,000	10.11	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		3,904.00000	4,225,000	9.90	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		2,643.00000	2,378,000	9.90	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		4,331.00000	4,006,000	10.25	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		3,661.00000	3,933,000	10.25	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		4,579.00000	4,243,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		3,454.00000	3,715,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		4,094.00000	3,780,000	10.23	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		3,882.00000	4,165,000	10.23	0.00	0	0
Total R186 Option										0.00	0	15,400
Total For R186										0.00	0	35,928
R201	On	05/08/2010	Bond Future			8.02500	7.96300		3.75	0.00	0	1,174
R201	On	04/11/2010	Bond Future			8.10900	8.04100		3.75	0.00	0	0
R201	On	03/02/2011	Bond Future			8.16000	8.08700		3.50	0.00	0	0
Total R201 Future										0.00	0	1,174
R201	On	05/08/2010	Bond Future	9.00	Call		3,758.00000	3,536,000	3.91	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		18.00000	25,000	3.91	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		2,080.00000	1,909,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		489.00000	556,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,206.00000	2,030,000	3.83	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		444.00000	506,000	3.83	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,958.00000	1,792,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		539.00000	611,000	3.81	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,094.00000	983,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,382.00000	1,513,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,174.00000	1,057,000	3.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/02/2011	Bond Future	8.05	Put		1,297.00000	1,421,000	3.51	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,018.00000	912,000	3.49	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		1,473.00000	1,608,000	3.49	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	1,174
R203	On	05/08/2010	Bond Future			8.62500	8.57300		6.00	0.00	0	3,317
R203	On	04/11/2010	Bond Future			8.71000	8.65600		6.00	0.00	0	0
R203	On	03/02/2011	Bond Future			8.77500	8.71900		6.00	0.00	0	0
Total R203 Future										0.00	0	3,317
R203	On	05/08/2010	Bond Future	9.25	Call		3,615.00000	3,377,000	6.22	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		185.00000	216,000	6.22	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,535.00000	3,327,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		608.00000	671,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,721.00000	3,509,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		553.00000	611,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,352.00000	3,149,000	6.21	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		667.00000	735,000	6.21	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,558.00000	1,441,000	5.93	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		2,631.00000	2,786,000	5.93	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,666.00000	1,543,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		2,493.00000	2,642,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,457.00000	1,345,000	5.92	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		2,777.00000	2,937,000	5.92	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	3,317
R204	On	05/08/2010	Bond Future			8.69100	8.64000		6.75	970,509.00	10	2,664

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/11/2010	Bond Future			8.76800	8.71400		7.00	0.00	0	0
R204	On	03/02/2011	Bond Future			8.82400	8.76800		7.00	0.00	0	0
Total R204 Future										970,509.00	10	2,664
R204	On	05/08/2010	Bond Future	9.25	Call		3,643.00000	3,390,000	6.92	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		229.00000	267,000	6.92	0.00	0	780
R204	On	04/11/2010	Bond Future	9.25	Call		3,744.00000	3,521,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		810.00000	888,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,944.00000	3,716,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		742.00000	815,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,549.00000	3,332,000	7.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		884.00000	968,000	7.16	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,635.00000	1,509,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		3,109.00000	3,287,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,751.00000	1,619,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		2,948.00000	3,120,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,526.00000	1,406,000	6.91	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		3,278.00000	3,462,000	6.91	0.00	0	0
Total R204 Option										0.00	0	780
Total For R204										970,509.00	10	3,444
R206	On	05/08/2010	Bond Future			8.02200	7.95900		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			8.12000	8.05000		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			8.18200	8.10600		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		2,999.00000	2,819,000	3.12	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		11.00000	15,000	3.12	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,592.00000	1,455,000	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	8.50	Put		371.00000	425,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,691.00000	1,550,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		335.00000	385,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,496.00000	1,363,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		409.00000	468,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		802.00000	715,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		1,072.00000	1,178,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		862.00000	771,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		1,004.00000	1,106,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		746.00000	663,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		1,143.00000	1,253,000	2.76	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	0
R207	On	05/08/2010	Bond Future			8.76900	8.69700		7.75	0.00	0	872
R207	On	04/11/2010	Bond Future			8.83900	8.76400		7.75	0.00	0	0
R207	On	03/02/2011	Bond Future			8.89100	8.81300		8.00	0.00	0	0
Total R207 Future										0.00	0	872
R207	On	05/08/2010	Bond Future	9.50	Call		4,772.00000	4,381,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		142.00000	179,000	8.05	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		3,539.00000	3,184,000	7.94	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		317.00000	390,000	7.94	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		3,120.00000	3,459,000	7.60	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		403.00000	314,000	7.60	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		3,698.00000	3,385,000	7.95	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		917.00000	1,040,000	7.95	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,902.00000	3,581,000	7.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future	9.30	Put		841.00000	956,000	7.97	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,500.00000	3,195,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,000.00000	1,131,000	7.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		2,306.00000	2,090,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		2,667.00000	2,896,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,448.00000	2,223,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		2,522.00000	2,742,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		2,170.00000	1,961,000	7.98	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		2,819.00000	3,055,000	7.98	0.00	0	0
Total R207 Option										0.00	0	500
Total For R207										0.00	0	1,372
R208	On	05/08/2010	Bond Future			8.81200	8.75100		8.50	0.00	0	6,287
R208	On	04/11/2010	Bond Future			8.88000	8.81700		8.50	0.00	0	0
R208	On	03/02/2011	Bond Future			8.93100	8.86500		8.75	0.00	0	0
Total R208 Future										0.00	0	6,287
R208	On	05/08/2010	Bond Future	9.50	Call		4,686.00000	4,348,000	8.83	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		195.00000	235,000	8.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,607.00000	3,338,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,020.00000	1,134,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,814.00000	3,538,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		935.00000	1,042,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,405.00000	3,144,000	8.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,112.00000	1,234,000	8.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		2,284.00000	2,098,000	8.65	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		2,976.00000	3,184,000	8.65	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		2,427.00000	2,233,000	8.67	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/02/2011	Bond Future	8.80	Put	2,817.00000	3,017,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call	2,147.00000	1,968,000	8.63	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put	3,142.00000	3,357,000	8.63	0.00	0	0
Total R208 Option									0.00	0	0
Total For R208									0.00	0	6,287
R209	On	05/08/2010	Bond Future			8.81200	8.76100	12.75	0.00	0	1,821
R209	On	04/11/2010	Bond Future			8.85700	8.80500	13.00	0.00	0	0
R209	On	03/02/2011	Bond Future			8.89000	8.83600	13.75	0.00	0	0
Total R209 Future									0.00	0	1,821
R209	On	05/08/2010	Bond Future	8.75	Call	1,830.00000	1,621,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put	1,918.00000	2,117,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call	3,493.00000	3,240,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put	1,969.00000	2,127,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call	3,724.00000	3,463,000	13.04	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put	1,817.00000	1,968,000	13.04	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call	3,270.00000	3,027,000	12.97	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put	2,132.00000	2,300,000	12.97	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call	4,216.00000	3,967,000	13.75	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put	2,939.00000	3,114,000	13.75	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call	4,434.00000	4,178,000	13.79	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put	2,775.00000	2,943,000	13.79	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call	4,005.00000	3,763,000	13.72	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put	3,113.00000	3,296,000	13.72	0.00	0	0
Total R209 Option									0.00	0	0
Total For R209									0.00	0	1,821
Total for Bond									970,509.00	10	60,100
GOVI	On	05/08/2010	GOVI			321.09100	322.16600	6.57	35,320,010.00	11	322

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/11/2010	GOVI			326.46600	327.55900			0.00	0	0
Total GOVI Future										35,320,010.00	11	322
GOVI	On	05/08/2010	GOVI	315.60	Call		81,168.00000	73,104,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		15,508.00000	18,194,000	6.57	0.00	0	0
GOVI	On	04/11/2010	GOVI	329.00	Call		0.00000	0,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.00	Put		14,410.00000	25,340,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.01	Call		0.00000	0,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.01	Put		14,510.00000	25,440,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	328.99	Call		0.00000	0,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	328.99	Put		14,310.00000	25,240,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										35,320,010.00	11	322
Total for GOVI										35,320,010.00	11	322
AL7T	On	05/08/2010	Index Future			346.80200	348.06500			0.00	0	58
Total AL7T Future										0.00	0	58
Total For AL7T										0.00	0	58
ALBI	On	05/08/2010	Index Future			319.80000	320.89500			0.00	0	1,212
ALBI	On	04/11/2010	Index Future			325.15300	326.26700			0.00	0	0
Total ALBI Future										0.00	0	1,212
Total For ALBI										0.00	0	1,212
CRD1	On	05/08/2010	Index Future			140.28600	140.66300			0.00	0	2
CRD1	On	04/11/2010	Index Future			142.63500	143.01800			0.00	0	0
Total CRD1 Future										0.00	0	2
Total For CRD1										0.00	0	2
ILBI	On	05/08/2010	Index Future			379.63500	380.84300			0.00	0	500
Total ILBI Future										0.00	0	500
Total For ILBI										0.00	0	500
OTH1	On	05/08/2010	Index Future			312.38700	313.60500			0.00	0	3

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTH1 On 04/11/2010 Index Future			317.61600	318.85400			0.00	0	0
Total OTH1 Future							0.00	0	3
Total For OTH1							0.00	0	3
TRT1 On 05/08/2010 Index Future			317.21400	318.27900			0.00	0	100
TRT1 On 04/11/2010 Index Future			322.52300	323.60600			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,875
JIBAR On 19/05/2010 Jibar Future			6.60000	6.59000			0.00	0	0
JIBAR On 15/06/2010 Jibar Future			6.59900	6.60900			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.55800	6.56800			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.51100	6.53100			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.51100	6.53100			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.51200	6.53200			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.51500	6.53700			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.71800	6.74700			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			7.00400	7.05100			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			7.37800	7.41800			0.00	0	3,500
JIBAR On 21/12/2011 Jibar Future			7.68900	7.73100			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			7.86100	7.90100			0.00	0	0
Total Jibar Future							0.00	0	21,500
Total For JIBAR FUTURE							0.00	0	21,500
Total for Jibar							0.00	0	21,500
Total for Derivatives :							36,290,519.00	21	83,797
R155 On 31/08/2011 Spot Bond			7.02000	6.96000			0.00	0	0
Total R155 SPOT							0.00	0	0
Total For R155							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 15/09/2015 Spot Bond			7.98000	7.92000			0.00	0	0
Total R157 SPOT							0.00	0	0
Total For R157							0.00	0	0
R186 On 21/12/2026 Spot Bond			8.82500	8.77000			0.00	0	0
Total R186 SPOT							0.00	0	0
Total For R186							0.00	0	0
R201 On 21/12/2014 Spot Bond			7.94500	7.88500			0.00	0	0
Total R201 SPOT							0.00	0	0
Total For R201							0.00	0	0
R203 On 15/09/2017 Spot Bond			8.55000	8.50000			0.00	0	0
Total R203 SPOT							0.00	0	0
Total For R203							0.00	0	0
R204 On 21/12/2018 Spot Bond			8.62000	8.57000			0.00	0	0
Total R204 SPOT							0.00	0	0
Total For R204							0.00	0	0
R206 On 15/01/2014 Spot Bond			7.93000	7.87000			0.00	0	0
Total R206 SPOT							0.00	0	0
Total For R206							0.00	0	0
R207 On 15/01/2020 Spot Bond			8.70000	8.62500			0.00	0	0
Total R207 SPOT							0.00	0	0
Total For R207							0.00	0	0
R208 On 31/03/2021 Spot Bond			8.75000	8.69000			0.00	0	0
Total R208 SPOT							0.00	0	0
Total For R208							0.00	0	0
R209 On 31/03/2036 Spot Bond			8.77000	8.72000			0.00	0	0
Total R209 SPOT							0.00	0	0
Total For R209							0.00	0	0
Total for SPOT							0.00	0	0
Total for SPOT :							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures							36,290,519.00	21	66,117
Total Options							0.00	0	17,680
Grand Total:							36,290,519.00	21	83,797