



Interest Rates Daily MTM Report

Daily summary for: 20/05/2010

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			8.31900	8.24600		4.00	0.00	0	5,757
R157	On	04/11/2010	Bond Future			8.41900	8.34100		4.00	0.00	0	0
R157	On	03/02/2011	Bond Future			8.49300	8.41000		4.00	0.00	0	0
Total R157 Future										0.00	0	5,757
R157	On	05/08/2010	Bond Future	8.75	Call		2,524.00000	2,244,000	4.13	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		215.00000	273,000	4.13	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		1,649.00000	1,418,000	4.08	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		478.00000	585,000	4.08	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		3,518.00000	3,207,000	4.18	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		85.00000	112,000	4.18	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		936.00000	1,106,000	4.04	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		955.00000	787,000	4.04	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		1,728.00000	1,529,000	4.08	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		1,029.00000	1,173,000	4.08	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		1,860.00000	1,653,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		942.00000	1,079,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		1,602.00000	1,412,000	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		1,122.00000	1,276,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Call		821.00000	716,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		2,983.00000	3,225,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		889.00000	777,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		2,837.00000	3,072,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		757.00000	657,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		3,134.00000	3,381,000	3.98	0.00	0	0
Total R157 Option										0.00	0	3,000
Total For R157										0.00	0	8,757
R186	On	05/08/2010	Bond Future			9.17000	9.11000		9.75	0.00	0	20,528
R186	On	04/11/2010	Bond Future			9.24000	9.17700		10.00	0.00	0	0
R186	On	03/02/2011	Bond Future			9.29400	9.22900		10.25	0.00	0	0
Total R186 Future										0.00	0	20,528
R186	On	05/08/2010	Bond Future	9.25	Call		2,772.00000	2,438,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		1,501.00000	1,715,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		803.00000	657,000	9.75	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		4,172.00000	4,573,000	9.75	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		6,003.00000	5,527,000	10.19	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		368.00000	439,000	10.19	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		7,878.00000	7,366,000	10.29	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		157.00000	192,000	10.29	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		3,494.00000	3,183,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,839.00000	3,094,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		3,738.00000	3,415,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,638.00000	2,880,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		3,258.00000	2,960,000	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		3,051.00000	3,319,000	10.11	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		5,504.00000	5,887,000	9.90	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		1,555.00000	1,373,000	9.90	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		2,950.00000	2,701,000	10.25	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		5,013.00000	5,339,000	10.25	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,147.00000	2,887,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		4,755.00000	5,070,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		2,763.00000	2,524,000	10.23	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		5,284.00000	5,620,000	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			8.28400	8.21100		3.75	0.00	0	1,174
R201	On	04/11/2010	Bond Future			8.38600	8.30800		3.75	0.00	0	0
R201	On	03/02/2011	Bond Future			8.45800	8.37400		3.50	0.00	0	0
Total R201 Future										0.00	0	1,174
R201	On	05/08/2010	Bond Future	9.00	Call		2,879.00000	2,630,000	3.91	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		49.00000	66,000	3.91	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,447.00000	1,287,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		785.00000	895,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		1,552.00000	1,386,000	3.83	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		719.00000	822,000	3.83	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,345.00000	1,192,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		855.00000	972,000	3.81	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		696.00000	603,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,929.00000	2,110,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		755.00000	657,000	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		1,822.00000	1,998,000	3.51	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		639.00000	552,000	3.49	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		2,038.00000	2,225,000	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			8.85900	8.80800		6.00	0.00	0	3,317
R203	On	04/11/2010	Bond Future			8.95600	8.90200		6.00	0.00	0	0
R203	On	03/02/2011	Bond Future			9.03300	8.97700		6.00	0.00	0	0
Total R203 Future										0.00	0	3,317
R203	On	05/08/2010	Bond Future	9.25	Call		2,578.00000	2,372,000	6.22	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		356.00000	410,000	6.22	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		2,631.00000	2,451,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		930.00000	1,016,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		2,795.00000	2,610,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		852.00000	934,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		2,472.00000	2,298,000	6.21	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		1,013.00000	1,105,000	6.21	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,064.00000	974,000	5.93	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		3,383.00000	3,561,000	5.93	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,148.00000	1,053,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		3,221.00000	3,393,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		985.00000	900,000	5.92	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		3,551.00000	3,734,000	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			8.95500	8.88400		6.75	955,596.40	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			9.04300	8.96800		7.00	0.00	0	0
R204	On	03/02/2011	Bond Future			9.11100	9.03300		7.00	0.00	0	0
Total R204 Future										955,596.40	10	2,664
R204	On	05/08/2010	Bond Future	9.25	Call		2,487.00000	2,189,000	6.92	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		457.00000	558,000	6.92	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		762.00000	617,000	6.81	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		1,804.00000	2,057,000	6.81	0.00	0	650
R204	On	04/11/2010	Bond Future	9.25	Call		2,749.00000	2,490,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		1,220.00000	1,371,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		2,922.00000	2,654,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		1,125.00000	1,267,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		2,581.00000	2,331,000	7.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,321.00000	1,481,000	7.16	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,094.00000	965,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		3,997.00000	4,283,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,183.00000	1,046,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		3,809.00000	4,087,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,011.00000	889,000	6.91	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		4,192.00000	4,486,000	6.91	0.00	0	0
Total R204 Option										0.00	0	1,430
Total For R204										955,596.40	10	4,094
R206	On	05/08/2010	Bond Future			8.28300	8.19900		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			8.40300	8.31100		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			8.49200	8.39200		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		2,319.00000	2,090,000	3.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	05/08/2010	Bond Future	9.00	Put		30.00000	44,000	3.12	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,107.00000	961,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		596.00000	699,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,190.00000	1,038,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		545.00000	642,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,027.00000	887,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		651.00000	760,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		505.00000	424,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		1,498.00000	1,669,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		549.00000	462,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		1,415.00000	1,579,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		464.00000	387,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		1,585.00000	1,759,000	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			8.98100	8.93000		7.75	0.00	0	872
R207	On	04/11/2010	Bond Future			9.05900	9.00600		7.75	0.00	0	0
R207	On	03/02/2011	Bond Future			9.11900	9.06500		8.00	0.00	0	0
Total R207 Future										0.00	0	872
R207	On	05/08/2010	Bond Future	9.50	Call		3,533.00000	3,280,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		279.00000	323,000	8.05	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		2,430.00000	2,212,000	7.94	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		584.00000	663,000	7.94	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		4,251.00000	4,516,000	7.60	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		158.00000	126,000	7.60	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		2,727.00000	2,537,000	7.95	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	9.25	Put		1,345.00000	1,457,000	7.95	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		2,904.00000	2,707,000	7.97	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,242.00000	1,347,000	7.97	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		2,557.00000	2,373,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,456.00000	1,574,000	7.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		1,645.00000	1,523,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		3,432.00000	3,612,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		1,760.00000	1,633,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		3,261.00000	3,436,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,535.00000	1,419,000	7.98	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		3,610.00000	3,796,000	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			9.02400	8.97300		8.50	0.00	0	6,287
R208	On	04/11/2010	Bond Future			9.10000	9.04700		8.50	0.00	0	0
R208	On	03/02/2011	Bond Future			9.15800	9.10400		8.75	0.00	0	0
Total R208 Future										0.00	0	6,287
R208	On	05/08/2010	Bond Future	9.50	Call		3,484.00000	3,227,000	8.83	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		357.00000	409,000	8.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		2,665.00000	2,472,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,465.00000	1,588,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		2,845.00000	2,644,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,353.00000	1,467,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		2,493.00000	2,307,000	8.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,587.00000	1,716,000	8.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		1,648.00000	1,524,000	8.65	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	8.75	Put		3,756.00000	3,948,000	8.65	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		1,764.00000	1,635,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		3,570.00000	3,757,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,537.00000	1,420,000	8.63	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		3,948.00000	4,147,000	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			9.12600	9.06500		12.75	0.00	0	1,821
R209	On	04/11/2010	Bond Future			9.17900	9.11700		13.00	0.00	0	0
R209	On	03/02/2011	Bond Future			9.22000	9.15600		13.75	0.00	0	0
Total R209 Future										0.00	0	1,821
R209	On	05/08/2010	Bond Future	8.75	Call		811.00000	672,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		3,274.00000	3,597,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,153.00000	1,937,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		3,043.00000	3,292,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		2,328.00000	2,102,000	13.04	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,836.00000	3,074,000	13.04	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		1,986.00000	1,781,000	12.97	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		3,262.00000	3,522,000	12.97	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		2,885.00000	2,661,000	13.75	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		4,067.00000	4,319,000	13.75	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,061.00000	2,828,000	13.79	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		3,861.00000	4,103,000	13.79	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		2,717.00000	2,501,000	13.72	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		4,284.00000	4,544,000	13.72	0.00	0	0
Total R209 Option										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R209										0.00	0	1,821
Total for Bond										955,596.40	10	62,750
GOVI	On	05/08/2010	GOVI			316.49200	317.57400		6.57	0.00	0	323
GOVI	On	04/11/2010	GOVI			321.79100	322.89100			0.00	0	0
Total GOVI Future										0.00	0	323
GOVI	On	05/08/2010	GOVI	315.60	Call		49,010.00000	42,649,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		29,270.00000	33,729,000	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		61,090.00000	72,090,000		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		61,190.00000	72,190,000		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		60,990.00000	71,990,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	323
Total for GOVI										0.00	0	323
AL7T	On	05/08/2010	Index Future			342.18300	343.22300			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			315.09400	316.18900			25,207,520.00	8	1,456
ALBI	On	04/11/2010	Index Future			320.36900	321.48200			0.00	0	0
Total ALBI Future										25,207,520.00	8	1,456
Total For ALBI										25,207,520.00	8	1,456
CRD1	On	05/08/2010	Index Future			139.06400	139.38700			0.00	0	2
CRD1	On	04/11/2010	Index Future			141.39200	141.72100			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			379.39400	379.98300			3,793,940.00	1	501
Total ILBI Future										3,793,940.00	1	501

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ILBI							3,793,940.00	1	501
OTH1 On 05/08/2010 Index Future			307.05600	308.43400			0.00	0	3
OTH1 On 04/11/2010 Index Future			312.19700	313.38500			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			312.66000	313.73000			0.00	0	100
TRT1 On 04/11/2010 Index Future			317.89400	318.98200			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							29,001,460.00	9	2,120
JIBAR On 15/06/2010 Jibar Future			6.61500	6.61600			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.59500	6.59200			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.55500	6.55400			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.54500	6.55300			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.54500	6.55400			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.54500	7.13000			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.54500	6.55400			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.74500	6.74700			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			7.03500	7.03300			0.00	0	4,600
JIBAR On 21/09/2011 Jibar Future			7.39500	7.39700			0.00	0	3,500
JIBAR On 21/12/2011 Jibar Future			7.70500	7.70700			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			7.90500	7.90300			0.00	0	0
Total Jibar Future							0.00	0	21,600
Total For JIBAR FUTURE							0.00	0	21,600
Total for Jibar							0.00	0	21,600
Total for Derivatives :							29,957,056.40	19	86,793
R155 On 31/08/2011 Spot Bond			7.28500	7.21500			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R155 SPOT							0.00	0	0
Total For R155							0.00	0	0
R157 On 15/09/2015 Spot Bond			8.24000	8.17000			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			9.11000	9.06000			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			8.19500	8.12500			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			8.78000	8.73000			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			8.88000	8.81500			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			8.17500	8.10000			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			8.91000	8.86000			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			8.95500	8.92000			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			9.08000	9.02500			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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for SPOT :							0.00	0	0
Total Futures							29,957,056.40	19	66,463
Total Options							0.00	0	20,330
Grand Total:							29,957,056.40	19	86,793