



Interest Rates Daily MTM Report

Daily summary for: 11/06/2010

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			8.03800	8.02900		4.00	0.00	0	5,757
R157	On	04/11/2010	Bond Future			8.12200	8.11200		4.25	0.00	0	0
R157	On	03/02/2011	Bond Future			8.18200	8.17100		4.00	0.00	0	0
Total R157 Future										0.00	0	5,757
R157	On	05/08/2010	Bond Future	8.75	Call		3,387.00000	3,345,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		67.00000	67,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,362.00000	2,322,000	4.38	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		180.00000	182,000	4.38	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		4,466.00000	4,424,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		21.00000	22,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		429.00000	436,000	4.25	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,459.00000	1,424,000	4.25	0.00	0	500
R157	On	05/08/2010	Bond Future	7.50	Put		2,607.00000	2,642,000	3.90	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		95.00000	88,000	3.90	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,417.00000	2,382,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		702.00000	711,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,576.00000	2,540,000	4.53	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	8.55	Put		642.00000	650,000	4.53	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,262.00000	2,228,000	4.48	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		766.00000	777,000	4.48	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		3,107.00000	3,140,000	4.02	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		337.00000	325,000	4.02	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		1,094.00000	1,073,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		2,249.00000	2,275,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,187.00000	1,164,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		2,128.00000	2,152,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,006.00000	985,000	3.93	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		2,376.00000	2,401,000	3.93	0.00	0	0
Total R157 Option										0.00	0	4,000
Total For R157										0.00	0	9,757
R186	On	05/08/2010	Bond Future			8.98000	8.96000		10.00	0.00	0	20,749
R186	On	04/11/2010	Bond Future			9.04500	9.02400		10.75	0.00	0	0
R186	On	03/02/2011	Bond Future			9.09500	9.07400		11.00	0.00	0	0
Total R186 Future										0.00	0	20,749
R186	On	05/08/2010	Bond Future	9.25	Call		3,486.00000	3,338,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		830.00000	868,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		984.00000	908,000	10.00	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		2,967.00000	3,077,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		7,177.00000	6,998,000	11.09	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		156.00000	163,000	11.09	0.00	0	1,444
R186	On	05/08/2010	Bond Future	10.00	Call		9,166.00000	8,983,000	11.37	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		59.00000	63,000	11.37	0.00	0	3,000
R186	On	05/08/2010	Bond Future	9.00	Call		2,027.00000	1,911,000	10.27	0.00	0	48

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	9.00	Put		1,655.00000	1,725,000	10.27	0.00	0	48
R186	On	05/08/2010	Bond Future	8.50	Put		4,791.00000	4,938,000	9.76	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Call		379.00000	340,000	9.76	0.00	0	144
R186	On	04/11/2010	Bond Future	9.25	Call		4,427.00000	4,300,000	11.31	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,381.00000	2,446,000	11.31	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,703.00000	4,571,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,212.00000	2,272,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,155.00000	4,031,000	11.25	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2,557.00000	2,625,000	11.25	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		4,643.00000	4,751,000	10.75	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		2,086.00000	2,001,000	10.75	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		3,697.00000	3,596,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		4,370.00000	4,459,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,930.00000	3,826,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		4,148.00000	4,233,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,472.00000	3,374,000	10.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		4,603.00000	4,695,000	10.94	0.00	0	0
Total R186 Option										0.00	0	15,784
Total For R186										0.00	0	36,533
R201	On	05/08/2010	Bond Future			7.92700	7.91800		3.75	0.00	0	1,388
R201	On	04/11/2010	Bond Future			8.00700	7.99700		4.00	0.00	0	0
R201	On	03/02/2011	Bond Future			8.05700	8.04600		3.75	0.00	0	0
Total R201 Future										0.00	0	1,388
R201	On	05/08/2010	Bond Future	9.00	Call		3,912.00000	3,879,000	4.23	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		6.00000	6,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		2,206.00000	2,177,000	4.23	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	8.50	Put		461.00000	467,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,338.00000	2,308,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		422.00000	427,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		2,078.00000	2,049,000	4.21	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		505.00000	511,000	4.21	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,176.00000	1,156,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,329.00000	1,345,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,264.00000	1,243,000	3.77	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		1,251.00000	1,266,000	3.77	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,091.00000	1,072,000	3.73	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		1,410.00000	1,427,000	3.73	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	1,388
R203	On	05/08/2010	Bond Future			8.66300	8.65300		6.00	0.00	0	3,767
R203	On	04/11/2010	Bond Future			8.75200	8.74200		6.50	0.00	0	0
R203	On	03/02/2011	Bond Future			8.82300	8.81300		6.25	0.00	0	0
Total R203 Future										0.00	0	3,767
R203	On	05/08/2010	Bond Future	9.25	Call		3,163.00000	3,113,000	6.51	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		147.00000	148,000	6.51	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,263.00000	3,222,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		767.00000	776,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,444.00000	3,402,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		706.00000	714,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,086.00000	3,046,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		832.00000	842,000	7.00	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,365.00000	1,342,000	6.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future	8.50	Put		2,894.00000	2,920,000	6.25	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,471.00000	1,447,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		2,754.00000	2,778,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,264.00000	1,242,000	6.21	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		3,040.00000	3,067,000	6.21	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	3,767
R204	On	05/08/2010	Bond Future			8.75900	8.74000		7.00	0.00	0	2,664
R204	On	04/11/2010	Bond Future			8.84100	8.82000		7.25	0.00	0	0
R204	On	03/02/2011	Bond Future			8.90400	8.88300		7.50	0.00	0	0
Total R204 Future										0.00	0	2,664
R204	On	05/08/2010	Bond Future	9.25	Call		3,079.00000	2,982,000	7.60	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		235.00000	246,000	7.60	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		974.00000	914,000	7.16	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		1,202.00000	1,250,000	7.16	0.00	0	650
R204	On	04/11/2010	Bond Future	9.25	Call		3,282.00000	3,196,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		938.00000	968,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,476.00000	3,388,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		864.00000	892,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,097.00000	3,013,000	7.63	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,021.00000	1,054,000	7.63	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,385.00000	1,339,000	7.29	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		3,482.00000	3,550,000	7.29	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,496.00000	1,448,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		3,316.00000	3,381,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,280.00000	1,237,000	7.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/02/2011	Bond Future	8.45	Put		3,655.00000	3,726,000	7.25	0.00	0	0
Total R204 Option										0.00	0	1,430
Total For R204										0.00	0	4,094
R206	On	05/08/2010	Bond Future			7.82400	7.83500		3.25	0.00	0	0
R206	On	04/11/2010	Bond Future			7.90700	7.92000		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.95900	7.97200		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		3,355.00000	3,387,000	3.65	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		3.00000	3,000	3.65	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,881.00000	1,906,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		303.00000	293,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,988.00000	2,014,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		276.00000	266,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,775.00000	1,800,000	3.42	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		332.00000	321,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,011.00000	1,026,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		940.00000	921,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,080.00000	1,096,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		881.00000	864,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		945.00000	959,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		1,001.00000	982,000	3.04	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			8.79700	8.78800		7.75	0.00	0	3,941
R207	On	04/11/2010	Bond Future			8.87000	8.86000		8.25	0.00	0	0
R207	On	03/02/2011	Bond Future			8.92600	8.91600		8.25	0.00	0	0
Total R207 Future										0.00	0	3,941

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/08/2010	Bond Future	9.50	Call		4,197.00000	4,144,000	8.41	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		107.00000	107,000	8.41	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		2,952.00000	2,901,000	8.19	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		270.00000	273,000	8.19	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		3,401.00000	3,443,000	7.36	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		143.00000	132,000	7.36	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		3,313.00000	3,267,000	8.70	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1,090.00000	1,102,000	8.70	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,510.00000	3,463,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,007.00000	1,018,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,120.00000	3,076,000	8.65	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,178.00000	1,192,000	8.65	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		1,969.00000	1,939,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		2,917.00000	2,943,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,108.00000	2,076,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		2,769.00000	2,794,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,836.00000	1,807,000	8.20	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		3,072.00000	3,099,000	8.20	0.00	0	0
Total R207 Option										0.00	0	500
Total For R207										0.00	0	4,441
R208	On	05/08/2010	Bond Future			8.85400	8.84400		8.25	0.00	0	11,317
R208	On	04/11/2010	Bond Future			8.92500	8.91500		9.25	0.00	0	0
R208	On	03/02/2011	Bond Future			8.98000	8.96900		9.00	0.00	0	0
Total R208 Future										0.00	0	11,317
R208	On	05/08/2010	Bond Future	9.50	Call		4,056.00000	3,995,000	8.96	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		140.00000	140,000	8.96	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		3,249.00000	3,202,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,257.00000	1,270,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,447.00000	3,400,000	9.80	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,163.00000	1,176,000	9.80	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,055.00000	3,010,000	9.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,356.00000	1,372,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		1,962.00000	1,929,000	9.00	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		3,274.00000	3,306,000	9.00	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		2,102.00000	2,067,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		3,112.00000	3,142,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,828.00000	1,796,000	8.95	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		3,443.00000	3,476,000	8.95	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	11,317,2417
R209	On	05/08/2010	Bond Future			8.91000	8.89100		12.75	0.00	0	0
R209	On	04/11/2010	Bond Future			8.95900	8.93900		14.25	0.00	0	0
R209	On	03/02/2011	Bond Future			8.99600	8.97500		14.00	0.00	0	0
Total R209 Future										0.00	0	2,417
R209	On	05/08/2010	Bond Future	8.75	Call		1,026.00000	955,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,145.00000	2,223,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,965.00000	2,872,000	14.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,494.00000	2,556,000	14.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,178.00000	3,081,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,324.00000	2,382,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,760.00000	2,670,000	14.54	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,675.00000	2,740,000	14.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/02/2011	Bond Future	9.00	Call		3,483.00000	3,391,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		3,291.00000	3,360,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,691.00000	3,596,000	14.08	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		3,116.00000	3,183,000	14.08	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		3,281.00000	3,192,000	13.93	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		3,474.00000	3,547,000	13.93	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	2,417
Total for Bond										0.00	0	73,714
GOVI	On	05/08/2010	GOVI			320.39200	320.63500		6.57	0.00	0	326
GOVI	On	04/11/2010	GOVI			325.72000	325.96600			0.00	0	0
Total GOVI Future										0.00	0	326
GOVI	On	05/08/2010	GOVI	315.60	Call		63,806.00000	61,786,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		13,456.00000	13,866,000	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		30,340.00000	32,800,000		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		30,440.00000	32,900,000		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		30,240.00000	32,700,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	326
Total for GOVI										0.00	0	326
AL7T	On	05/08/2010	Index Future			346.02500	346.24100			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			319.09300	319.34600			0.00	0	1,460
ALBI	On	04/11/2010	Index Future			324.39900	324.65600			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ALBI Future							0.00	0	1,460
Total For ALBI							0.00	0	1,460
CRD1 On 05/08/2010 Index Future			140.91500	140.96700			0.00	0	2
CRD1 On 04/11/2010 Index Future			143.25800	143.31100			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			381.51500	381.57000			0.00	0	501
Total ILBI Future							0.00	0	501
Total For ILBI							0.00	0	501
OTH1 On 05/08/2010 Index Future			311.62800	311.95300			0.00	0	3
OTH1 On 04/11/2010 Index Future			316.81000	317.14000			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			316.53900	316.78100			0.00	0	100
TRT1 On 04/11/2010 Index Future			321.80300	322.04800			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	2,124
JIBAR On 15/06/2010 Jibar Future			6.61500	6.60400			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.53500	6.53900			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.43500	6.45200			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.39500	6.40100			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.39500	6.40100			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.39500	6.40200			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.39500	6.40200			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.51500	6.53200			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.67500	6.66600			0.00	0	4,600
JIBAR On 21/09/2011 Jibar Future			7.01500	7.03400			0.00	0	3,500

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 21/12/2011 Jibar Future			7.32500	7.36400			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			7.58500	7.61600			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 :							0.00	0	97,764
R155 On 31/08/2011 Spot Bond			6.90500	6.90000			0.00	0	0
Total R155 SPOT							0.00	0	0
Total For R155							0.00	0	0
R157 On 15/09/2015 Spot Bond			7.99000	7.98000			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			8.94000	8.92000			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			7.87500	7.86500			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			8.61000	8.60000			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			8.70500	8.69000			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			7.77500	7.77500			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			8.75000	8.74000			0.00	0	0
Total R207 SPOT							0.00	0	0
Total For R207							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 31/03/2021 Spot Bond			8.81000	8.80000			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			8.87500	8.86000			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
Total Futures							0.00	0	76,050
Total Options							0.00	0	21,714
Grand Total:							0.00	0	97,764