



Interest Rates Daily MTM Report

Daily summary for: 11/05/2010

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			7.11500	7.13600		1.00	0.00	0	0
Total R155 Future							0.00	0	0
Total For R155							0.00	0	0
R157 On 06/05/2010 Bond Future			8.05000	8.06100		3.75	0.00	0	0
R157 On 05/08/2010 Bond Future			8.17100	8.18300		4.00	0.00	0	5,757
R157 On 04/11/2010 Bond Future			8.26100	8.21900		4.00	0.00	0	0
R157 On 03/02/2011 Bond Future			8.32300	8.26300		4.00	0.00	0	0
Total R157 Future							0.00	0	5,757
R157 On 05/08/2010 Bond Future	8.75	Call		2,803.00000	2,847,000	4.13	0.00	0	0
R157 On 05/08/2010 Bond Future	8.75	Put		202.00000	190,000	4.13	0.00	0	0
R157 On 05/08/2010 Bond Future	8.50	Call		1,902.00000	1,937,000	4.08	0.00	0	0
R157 On 05/08/2010 Bond Future	8.50	Put		439.00000	418,000	4.08	0.00	0	500
R157 On 05/08/2010 Bond Future	9.00	Call		3,808.00000	3,858,000	4.18	0.00	0	0
R157 On 05/08/2010 Bond Future	9.00	Put		82.00000	77,000	4.18	0.00	0	0
R157 On 05/08/2010 Bond Future	8.25	Put		852.00000	822,000	4.04	0.00	0	0
R157 On 05/08/2010 Bond Future	8.25	Call		1,163.00000	1,189,000	4.04	0.00	0	500
R157 On 04/11/2010 Bond Future	8.50	Call		2,095.00000	1,973,000	4.08	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	8.50	Put		856.00000	920,000	4.08	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,240.00000	2,114,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		782.00000	842,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		1,956.00000	1,839,000	4.07	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		936.00000	1,005,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Call		1,056.00000	964,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		2,600.00000	2,761,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,137.00000	1,039,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		2,467.00000	2,622,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		980.00000	892,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		2,739.00000	2,904,000	3.98	0.00	0	0
Total R157 Option										0.00	0	1,000
Total For R157										0.00	0	6,757
R186	On	06/05/2010	Bond Future			8.97000	8.99100		9.25	0.00	0	0
R186	On	05/08/2010	Bond Future			9.00400	9.03600		9.75	0.00	0	20,528
R186	On	04/11/2010	Bond Future			9.06800	9.07700		10.00	0.00	0	0
R186	On	03/02/2011	Bond Future			9.11600	9.11800		10.25	0.00	0	0
Total R186 Future										0.00	0	20,528
R186	On	05/08/2010	Bond Future	9.25	Call		3,310.00000	3,493,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		1,359.00000	1,246,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		1,100.00000	1,187,000	9.75	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		3,788.00000	3,579,000	9.75	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		6,660.00000	6,915,000	10.19	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		344.00000	303,000	10.19	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		8,553.00000	8,829,000	10.29	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		152.00000	132,000	10.29	0.00	0	3,000

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	9.25	Call		4,091.00000	4,131,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,530.00000	2,488,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,355.00000	4,396,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,348.00000	2,307,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		3,836.00000	3,874,000	10.11	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2,723.00000	2,678,000	10.11	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		4,983.00000	4,923,000	9.90	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		1,941.00000	1,963,000	9.90	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		3,467.00000	3,469,000	10.25	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		4,537.00000	4,521,000	10.25	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,683.00000	3,684,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		4,298.00000	4,281,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,262.00000	3,262,000	10.23	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		4,790.00000	4,772,000	10.23	0.00	0	0
Total R186 Option										0.00	0	15,400
Total For R186										0.00	0	35,928
R201	On	06/05/2010	Bond Future			8.03000	8.04100		3.75	0.00	0	0
R201	On	05/08/2010	Bond Future			8.14800	8.16000		3.75	0.00	0	1,174
R201	On	04/11/2010	Bond Future			8.24000	8.19400		3.75	0.00	0	0
R201	On	03/02/2011	Bond Future			8.30000	8.23500		3.50	0.00	0	0
Total R201 Future										0.00	0	1,174
R201	On	05/08/2010	Bond Future	9.00	Call		3,067.00000	3,107,000	3.91	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		51.00000	47,000	3.91	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,722.00000	1,616,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		665.00000	719,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		1,836.00000	1,727,000	3.83	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	8.55	Put		608.00000	658,000	3.83	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,611.00000	1,509,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		726.00000	784,000	3.81	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		888.00000	801,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,665.00000	1,791,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		957.00000	866,000	3.51	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		1,568.00000	1,690,000	3.51	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		822.00000	740,000	3.49	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		1,765.00000	1,896,000	3.49	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	1,174
R203	On	06/05/2010	Bond Future			8.63500	8.65100		5.75	0.00	0	0
R203	On	05/08/2010	Bond Future			8.76500	8.77700		6.00	0.00	0	3,317
R203	On	04/11/2010	Bond Future			8.85800	8.83100		6.00	0.00	0	0
R203	On	03/02/2011	Bond Future			8.93000	8.89100		6.00	0.00	0	0
Total R203 Future										0.00	0	3,317
R203	On	05/08/2010	Bond Future	9.25	Call		2,750.00000	2,794,000	6.22	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		370.00000	353,000	6.22	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		2,909.00000	2,813,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		856.00000	894,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,080.00000	2,981,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		786.00000	821,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		2,744.00000	2,650,000	6.21	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		933.00000	973,000	6.21	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,240.00000	1,169,000	5.93	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		3,146.00000	3,262,000	5.93	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	8.55	Call		1,332.00000	1,257,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		2,992.00000	3,104,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,153.00000	1,086,000	5.92	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		3,306.00000	3,426,000	5.92	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	3,317
R204	On	06/05/2010	Bond Future			8.71500	8.74100		6.50	0.00	0	0
R204	On	05/08/2010	Bond Future			8.82100	8.85300		6.75	0.00	0	2,664
R204	On	04/11/2010	Bond Future			8.90300	8.90200		7.00	0.00	0	0
R204	On	03/02/2011	Bond Future			8.96400	8.95400		7.00	0.00	0	0
Total R204 Future										0.00	0	2,664
R204	On	05/08/2010	Bond Future	9.25	Call		2,673.00000	2,806,000	6.92	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		469.00000	421,000	6.92	0.00	0	780
R204	On	04/11/2010	Bond Future	9.25	Call		3,031.00000	3,022,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		1,139.00000	1,136,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,210.00000	3,201,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		1,051.00000	1,047,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		2,856.00000	2,847,000	7.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,233.00000	1,230,000	7.16	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,268.00000	1,246,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		3,748.00000	3,779,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,365.00000	1,342,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		3,568.00000	3,598,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,177.00000	1,155,000	6.91	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		3,935.00000	3,967,000	6.91	0.00	0	0
Total R204 Option										0.00	0	780

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R204										0.00	0	3,444
R206	On	06/05/2010	Bond Future			8.00500	8.02100		3.00	0.00	0	0
R206	On	05/08/2010	Bond Future			8.14700	8.17000		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			8.25600	8.20900		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			8.32900	8.25800		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		2,408.00000	2,470,000	3.12	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		35.00000	30,000	3.12	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,301.00000	1,217,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		513.00000	557,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,390.00000	1,304,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		468.00000	510,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,215.00000	1,134,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		562.00000	609,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		643.00000	574,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		1,298.00000	1,409,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		694.00000	621,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		1,222.00000	1,328,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		595.00000	529,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		1,378.00000	1,491,000	2.76	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	0
R207	On	06/05/2010	Bond Future			8.78500	8.83100		7.50	0.00	0	0
R207	On	05/08/2010	Bond Future			8.85600	8.89900		7.75	0.00	0	872
R207	On	04/11/2010	Bond Future			8.92900	8.94300		7.75	0.00	0	0
R207	On	03/02/2011	Bond Future			8.98500	8.99000		8.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R207 Future										0.00	0	872
R207	On	05/08/2010	Bond Future	9.50	Call		3,732.00000	3,942,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		296.00000	254,000	8.05	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		2,623.00000	2,803,000	7.94	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		595.00000	523,000	7.94	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		4,125.00000	3,904,000	7.60	585,600.00	150	0
R207	On	05/08/2010	Bond Future	8.25	Call		214.00000	245,000	7.60	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		3,005.00000	3,052,000	7.95	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1,261.00000	1,228,000	7.95	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,189.00000	3,237,000	7.97	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,165.00000	1,133,000	7.97	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		2,828.00000	2,873,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,365.00000	1,330,000	7.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		1,859.00000	1,867,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		3,225.00000	3,205,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		1,982.00000	1,990,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		3,061.00000	3,041,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,741.00000	1,748,000	7.98	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		3,395.00000	3,374,000	7.98	0.00	0	0
Total R207 Option										585,600.00	150	500
Total For R207										585,600.00	150	1,372
R208	On	06/05/2010	Bond Future			8.87500	8.90100		8.00	0.00	0	0
R208	On	05/08/2010	Bond Future			8.94000	8.97200		8.50	0.00	0	6,287
R208	On	04/11/2010	Bond Future			9.01300	9.01800		8.50	0.00	0	0
R208	On	03/02/2011	Bond Future			9.06800	9.06500		8.75	0.00	0	0
Total R208 Future										0.00	0	6,287

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/08/2010	Bond Future	9.50	Call		3,542.00000	3,695,000	8.83	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		409.00000	367,000	8.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		2,822.00000	2,835,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,449.00000	1,432,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,005.00000	3,018,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,340.00000	1,323,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		2,646.00000	2,659,000	8.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,566.00000	1,549,000	8.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		1,780.00000	1,768,000	8.65	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		3,659.00000	3,665,000	8.65	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		1,901.00000	1,889,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		3,478.00000	3,484,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,665.00000	1,653,000	8.63	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		3,847.00000	3,853,000	8.63	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	6,287
R209	On	06/05/2010	Bond Future			8.92000	8.95100		12.00	0.00	0	0
R209	On	05/08/2010	Bond Future			8.91700	8.94900		12.75	0.00	0	1,821
R209	On	04/11/2010	Bond Future			8.96500	8.97800		13.00	0.00	0	0
R209	On	03/02/2011	Bond Future			9.00000	9.00900		13.75	0.00	0	0
Total R209 Future										0.00	0	1,821
R209	On	05/08/2010	Bond Future	8.75	Call		1,206.00000	1,293,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,778.00000	2,616,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,746.00000	2,792,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,577.00000	2,522,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		2,946.00000	2,994,000	13.04	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	9.05	Put	2,394.00000	2,342,000	13.04	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call	2,554.00000	2,597,000	12.97	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put	2,771.00000	2,713,000	12.97	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call	3,495.00000	3,524,000	13.75	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put	3,564.00000	3,524,000	13.75	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call	3,690.00000	3,720,000	13.79	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put	3,377.00000	3,338,000	13.79	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call	3,307.00000	3,335,000	13.72	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put	3,762.00000	3,721,000	13.72	0.00	0	0
Total R209 Option									0.00	0	0
Total For R209									0.00	0	1,821
Total for Bond									585,600.00	150	60,100
GOVI	On	05/08/2010	GOVI			319.14200	318.65900	6.57	0.00	0	321
GOVI	On	04/11/2010	GOVI			324.48400	323.99200		0.00	0	0
Total GOVI Future									0.00	0	321
GOVI	On	05/08/2010	GOVI	315.60	Call		57,672.00000	60,511,000	6.57	0.00	0
GOVI	On	05/08/2010	GOVI	315.60	Put		27,082.00000	25,091,000	6.57	0.00	0
GOVI	On	04/11/2010	GOVI	329.00	Call		0.00000	0,000		0.00	0
GOVI	On	04/11/2010	GOVI	329.00	Put		50,080.00000	45,160,000		0.00	0
GOVI	On	04/11/2010	GOVI	329.01	Call		0.00000	0,000		0.00	0
GOVI	On	04/11/2010	GOVI	329.01	Put		50,180.00000	45,260,000		0.00	0
GOVI	On	04/11/2010	GOVI	328.99	Call		0.00000	0,000		0.00	0
GOVI	On	04/11/2010	GOVI	328.99	Put		49,980.00000	45,060,000		0.00	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	321
Total for GOVI									0.00	0	321
AL7T	On	05/08/2010	Index Future			344.62300	343.92900		0.00	0	58

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AL7T Future							0.00	0	58
Total For AL7T							0.00	0	58
ALBI On 05/08/2010 Index Future			317.80900	317.30700			0.00	0	1,212
ALBI On 04/11/2010 Index Future			323.12900	322.58200			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			139.82500	139.73100			0.00	0	2
CRD1 On 04/11/2010 Index Future			142.16500	142.07000			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			378.28400	377.89500			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			310.15600	309.54100			0.00	0	3
OTH1 On 04/11/2010 Index Future			315.34700	314.72200			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			315.28600	314.80600			0.00	0	100
TRT1 On 04/11/2010 Index Future			320.56300	320.07500			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			6.60600	6.60500			0.00	0	0
JIBAR On 15/06/2010 Jibar Future			6.57600	6.57600			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.53800	6.54100			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.51100	6.52100			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.51100	6.52100			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.51200	6.52200			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 15/12/2010 Jibar Future			6.51700	6.53200			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.75400	6.76800			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			7.09200	7.10600			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			7.46100	7.47500			0.00	0	3,500
JIBAR On 21/12/2011 Jibar Future			7.76600	7.78200			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			7.93200	7.94200			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 :							585,600.00	150	83,796
R155 On 31/08/2011 Spot Bond			7.14000	7.16000			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			8.08500	8.10500			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			8.93000	8.97500			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			8.05000	8.07000			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			8.67000	8.68500			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			8.74000	8.77000			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			8.03500	8.05500			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R206 SPOT							0.00	0	0
Total For R206							0.00	0	0
R207 On 15/01/2020 Spot Bond			8.78000	8.82000			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			8.86500	8.90500			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			8.86500	8.90000			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	66,116
Total Options							585,600.00	150	17,680
Grand Total:							585,600.00	150	83,796