



Interest Rates Daily MTM Report

Daily summary for: 18/05/2010

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			8.10100	8.10200		4.00	0.00	0	5,757
R157	On	04/11/2010	Bond Future			8.18600	8.18700		4.00	0.00	0	0
R157	On	03/02/2011	Bond Future			8.24400	8.24500		4.00	0.00	0	0
Total R157 Future										0.00	0	5,757
R157	On	05/08/2010	Bond Future	8.75	Call		3,110.00000	3,111,000	4.13	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		131.00000	128,000	4.13	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,152.00000	2,151,000	4.08	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		311.00000	306,000	4.08	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		4,151.00000	4,154,000	4.18	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		48.00000	46,000	4.18	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		655.00000	648,000	4.04	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,344.00000	1,341,000	4.04	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,163.00000	2,162,000	4.08	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		782.00000	776,000	4.08	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,311.00000	2,310,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		711.00000	705,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,020.00000	2,019,000	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		858.00000	852,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Call		1,063.00000	1,062,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		2,531.00000	2,526,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,145.00000	1,143,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		2,399.00000	2,393,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		986.00000	984,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		2,669.00000	2,663,000	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			9.01900	9.00000		9.75	0.00	0	20,528
R186	On	04/11/2010	Bond Future			9.08400	9.06400		10.00	0.00	0	0
R186	On	03/02/2011	Bond Future			9.13300	9.11200		10.25	0.00	0	0
Total R186 Future										0.00	0	20,528
R186	On	05/08/2010	Bond Future	9.25	Call		3,446.00000	3,316,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		1,162.00000	1,208,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		1,129.00000	1,059,000	9.75	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		3,484.00000	3,590,000	9.75	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		6,912.00000	6,748,000	10.19	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		263.00000	275,000	10.19	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		8,843.00000	8,672,000	10.29	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		108.00000	114,000	10.29	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		4,098.00000	3,981,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,418.00000	2,483,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,365.00000	4,244,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,240.00000	2,301,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		3,840.00000	3,727,000	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		2,608.00000	2,677,000	10.11	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		4,849.00000	4,956,000	9.90	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		1,925.00000	1,850,000	9.90	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		3,441.00000	3,345,000	10.25	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		4,457.00000	4,550,000	10.25	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,658.00000	3,557,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		4,219.00000	4,307,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,235.00000	3,142,000	10.23	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		4,709.00000	4,805,000	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			8.06600	8.06700		3.75	0.00	0	1,174
R201	On	04/11/2010	Bond Future			8.15200	8.15300		3.75	0.00	0	0
R201	On	03/02/2011	Bond Future			8.20700	8.20800		3.50	0.00	0	0
Total R201 Future										0.00	0	1,174
R201	On	05/08/2010	Bond Future	9.00	Call		3,384.00000	3,386,000	3.91	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		27.00000	25,000	3.91	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,796.00000	1,796,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		596.00000	593,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		1,914.00000	1,914,000	3.83	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		543.00000	540,000	3.83	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,682.00000	1,681,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		654.00000	650,000	3.81	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		908.00000	907,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,596.00000	1,592,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		979.00000	979,000	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		1,501.00000	1,498,000	3.51	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		841.00000	840,000	3.49	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		1,695.00000	1,691,000	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			8.67500	8.67600		6.00	0.00	0	3,317
R203	On	04/11/2010	Bond Future			8.76300	8.76400		6.00	0.00	0	0
R203	On	03/02/2011	Bond Future			8.83100	8.83200		6.00	0.00	0	0
Total R203 Future										0.00	0	3,317
R203	On	05/08/2010	Bond Future	9.25	Call		3,140.00000	3,140,000	6.22	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		242.00000	237,000	6.22	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,117.00000	3,116,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		731.00000	725,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,294.00000	3,294,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		666.00000	661,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		2,944.00000	2,943,000	6.21	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		800.00000	794,000	6.21	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,321.00000	1,319,000	5.93	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		2,942.00000	2,935,000	5.93	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,418.00000	1,416,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		2,793.00000	2,786,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,230.00000	1,228,000	5.92	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		3,098.00000	3,091,000	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			8.74100	8.73200		6.75	0.00	0	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			8.82000	8.81000		7.00	0.00	0	0
R204	On	03/02/2011	Bond Future			8.87800	8.86800		7.00	0.00	0	0
Total R204 Future										0.00	0	2,664
R204	On	05/08/2010	Bond Future	9.25	Call		3,180.00000	3,133,000	6.92	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		291.00000	295,000	6.92	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		0.00000	1,112,000	6.81	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		0.00000	1,345,000	6.81	4,371,250.00	3,250	650
R204	On	04/11/2010	Bond Future	9.25	Call		3,342.00000	3,298,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		942.00000	954,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,532.00000	3,487,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		864.00000	875,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,156.00000	3,114,000	7.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,025.00000	1,038,000	7.16	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,406.00000	1,382,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		3,422.00000	3,452,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,511.00000	1,486,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		3,250.00000	3,279,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,307.00000	1,284,000	6.91	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		3,601.00000	3,632,000	6.91	0.00	0	0
Total R204 Option										4,371,250.00	3,250	1,430
Total For R204										4,371,250.00	3,250	4,094
R206	On	05/08/2010	Bond Future			8.05200	8.07500		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			8.15200	8.17700		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			8.21700	8.24400		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		2,667.00000	2,731,000	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		18.00000	15,000	3.12	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,343.00000	1,386,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		468.00000	443,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,434.00000	1,480,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		425.00000	403,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,254.00000	1,296,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		514.00000	488,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		646.00000	672,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		1,266.00000	1,223,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		697.00000	725,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		1,189.00000	1,149,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		597.00000	621,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		1,344.00000	1,300,000	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			8.81900	8.82000		7.75	0.00	0	872
R207	On	04/11/2010	Bond Future			8.89000	8.89100		7.75	0.00	0	0
R207	On	03/02/2011	Bond Future			8.94500	8.94500		8.00	0.00	0	0
Total R207 Future										0.00	0	872
R207	On	05/08/2010	Bond Future	9.50	Call		4,101.00000	4,102,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		200.00000	195,000	8.05	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		2,928.00000	2,926,000	7.94	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		436.00000	428,000	7.94	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		3,696.00000	3,686,000	7.60	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		249.00000	245,000	7.60	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		3,165.00000	3,164,000	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		1,121.00000	1,115,000	7.95	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,355.00000	3,354,000	7.97	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,032.00000	1,025,000	7.97	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		2,981.00000	2,979,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,218.00000	1,211,000	7.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		1,937.00000	1,933,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		3,049.00000	3,045,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,065.00000	2,060,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		2,890.00000	2,885,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,815.00000	1,811,000	7.98	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		3,215.00000	3,211,000	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			8.86200	8.86300		8.50	0.00	0	6,287
R208	On	04/11/2010	Bond Future			8.93200	8.93300		8.50	0.00	0	0
R208	On	03/02/2011	Bond Future			8.98400	8.98500		8.75	0.00	0	0
Total R208 Future										0.00	0	6,287
R208	On	05/08/2010	Bond Future	9.50	Call		4,060.00000	4,061,000	8.83	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		261.00000	255,000	8.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,108.00000	3,106,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,224.00000	1,216,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,302.00000	3,300,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,126.00000	1,118,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		2,920.00000	2,919,000	8.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,330.00000	1,323,000	8.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		1,942.00000	1,940,000	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		3,349.00000	3,341,000	8.65	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		2,072.00000	2,070,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		3,177.00000	3,169,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,819.00000	1,817,000	8.63	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		3,529.00000	3,521,000	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			8.97500	8.95500		12.75	0.00	0	1,821
R209	On	04/11/2010	Bond Future			9.02400	9.00400		13.00	0.00	0	0
R209	On	03/02/2011	Bond Future			9.06100	9.04000		13.75	0.00	0	0
Total R209 Future										0.00	0	1,821
R209	On	05/08/2010	Bond Future	8.75	Call		1,116.00000	1,048,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,734.00000	2,821,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,588.00000	2,502,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,619.00000	2,686,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		2,784.00000	2,695,000	13.04	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,432.00000	2,496,000	13.04	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,401.00000	2,319,000	12.97	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,818.00000	2,889,000	12.97	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		3,327.00000	3,239,000	13.75	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		3,633.00000	3,705,000	13.75	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,517.00000	3,427,000	13.79	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		3,441.00000	3,511,000	13.79	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		3,143.00000	3,058,000	13.72	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		3,835.00000	3,909,000	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										4,371,250.00	3,250	62,750
GOVI	On	05/08/2010	GOVI			319.76200	319.88900		6.57	3,197,620.00	1	323
GOVI	On	04/11/2010	GOVI			325.11500	325.24400			0.00	0	0
Total GOVI Future										3,197,620.00	1	323
GOVI	On	05/08/2010	GOVI	315.60	Call		64,107.00000	63,029,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		21,217.00000	21,409,000	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		37,560.00000	38,850,000		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		37,660.00000	38,950,000		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		37,460.00000	38,750,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										3,197,620.00	1	323
Total for GOVI										3,197,620.00	1	323
AL7T	On	05/08/2010	Index Future			345.97500	346.05500			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			318.39400	318.52400			3,183,940.00	1	1,212
ALBI	On	04/11/2010	Index Future			323.72400	323.85600			0.00	0	0
Total ALBI Future										3,183,940.00	1	1,212
Total For ALBI										3,183,940.00	1	1,212
CRD1	On	05/08/2010	Index Future			140.08700	140.09900			0.00	0	2
CRD1	On	04/11/2010	Index Future			142.43200	142.44500			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			379.56600	379.53000			0.00	0	500
Total ILBI Future										0.00	0	500

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ILBI							0.00	0	500
OTH1 On 05/08/2010 Index Future			310.53600	310.67400			0.00	0	3
OTH1 On 04/11/2010 Index Future			315.73400	315.87500			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			315.89100	316.01700			0.00	0	100
TRT1 On 04/11/2010 Index Future			321.17900	321.30700			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							3,183,940.00	1	1,875
JIBAR On 19/05/2010 Jibar Future			6.61500	6.60100			0.00	0	0
JIBAR On 15/06/2010 Jibar Future			6.62000	6.61900			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.58700	6.58700			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.54100	6.54100			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.54100	6.54100			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.54200	6.54200			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.54300	6.54300			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.73500	6.73800			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			7.01500	7.01900			0.00	100	4,600
JIBAR On 21/09/2011 Jibar Future			7.38500	7.38900			0.00	0	3,500
JIBAR On 21/12/2011 Jibar Future			7.69500	7.70000			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			7.88000	7.88100			0.00	0	0
Total Jibar Future							0.00	100	21,600
Total For JIBAR FUTURE							0.00	100	21,600
Total for Jibar							0.00	100	21,600
Total for Derivatives :							10,752,810.00	3,352	86,548
R155 On 31/08/2011 Spot Bond			7.07000	7.06500			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			8.03000	8.02500			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			8.96000	8.93500			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			7.98500	7.98500			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			8.60000	8.59500			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			8.67000	8.66000			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			7.96000	7.97500			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			8.74500	8.74500			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			8.80000	8.79500			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			8.93000	8.90500			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							6,381,560.00	102	66,218
Total Options							4,371,250.00	3,250	20,330
Grand Total:							10,752,810.00	3,352	86,548