



Interest Rates Daily MTM Report

Daily summary for: 26/05/2010

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			8.11300	8.26400		4.00	0.00	0	5,757
R157	On	04/11/2010	Bond Future			8.19900	8.36000		4.00	0.00	0	0
R157	On	03/02/2011	Bond Future			8.25800	8.43000		4.00	0.00	0	0
Total R157 Future										0.00	0	5,757
R157	On	05/08/2010	Bond Future	8.75	Call		2,431.00000	3,038,000	4.13	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		206.00000	111,000	4.13	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		1,558.00000	2,071,000	4.08	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		471.00000	282,000	4.08	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		3,427.00000	4,089,000	4.18	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		77.00000	37,000	4.18	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		941.00000	622,000	4.04	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		876.00000	1,259,000	4.04	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		1,656.00000	2,094,000	4.08	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		1,041.00000	766,000	4.08	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		1,786.00000	2,242,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		952.00000	695,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		1,532.00000	1,951,000	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		1,136.00000	842,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Call		778.00000	1,016,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		3,024.00000	2,539,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		844.00000	1,095,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		2,876.00000	2,404,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		716.00000	940,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		3,177.00000	2,678,000	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			8.94000	9.08600		9.75	0.00	0	20,528
R186	On	04/11/2010	Bond Future			9.00200	9.15300		10.00	0.00	0	0
R186	On	03/02/2011	Bond Future			9.04900	9.20400		10.25	0.00	0	0
Total R186 Future										0.00	0	20,528
R186	On	05/08/2010	Bond Future	9.25	Call		2,828.00000	3,729,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		1,338.00000	886,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		796.00000	1,213,000	9.75	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		3,945.00000	3,010,000	9.75	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		6,153.00000	7,374,000	10.19	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		298.00000	166,000	10.19	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		8,060.00000	9,354,000	10.29	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		119.00000	61,000	10.29	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		3,557.00000	4,364,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,686.00000	2,116,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		3,807.00000	4,644,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,490.00000	1,950,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		3,316.00000	4,092,000	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		2,892.00000	2,291,000	10.11	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		5,307.00000	4,417,000	9.90	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		1,575.00000	2,062,000	9.90	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		3,003.00000	3,651,000	10.25	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		4,843.00000	4,097,000	10.25	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,204.00000	3,878,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		4,589.00000	3,869,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		2,813.00000	3,434,000	10.23	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		5,111.00000	4,338,000	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			8.05600	8.21800		3.75	0.00	0	1,174
R201	On	04/11/2010	Bond Future			8.14100	8.31500		3.75	0.00	0	0
R201	On	03/02/2011	Bond Future			8.19600	8.38200		3.50	0.00	0	0
Total R201 Future										0.00	0	1,174
R201	On	05/08/2010	Bond Future	9.00	Call		2,847.00000	3,415,000	3.91	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		43.00000	18,000	3.91	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,413.00000	1,798,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		776.00000	557,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		1,519.00000	1,918,000	3.83	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		710.00000	505,000	3.83	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,312.00000	1,682,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		846.00000	612,000	3.81	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		674.00000	904,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,933.00000	1,552,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		732.00000	976,000	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		1,825.00000	1,458,000	3.51	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		618.00000	836,000	3.49	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		2,043.00000	1,651,000	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			8.68600	8.80400		6.00	0.00	0	3,317
R203	On	04/11/2010	Bond Future			8.77500	8.89800		6.00	0.00	0	0
R203	On	03/02/2011	Bond Future			8.84400	8.97300		6.00	0.00	0	0
Total R203 Future										0.00	0	3,317
R203	On	05/08/2010	Bond Future	9.25	Call		2,562.00000	3,057,000	6.22	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		320.00000	211,000	6.22	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		2,617.00000	3,040,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		896.00000	708,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		2,783.00000	3,217,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		821.00000	644,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		2,457.00000	2,866,000	6.21	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		978.00000	777,000	6.21	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,049.00000	1,266,000	5.93	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		3,349.00000	2,945,000	5.93	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,133.00000	1,361,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		3,186.00000	2,794,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		971.00000	1,176,000	5.92	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		3,518.00000	3,102,000	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			8.74200	8.90000		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			8.82100	8.98600		7.00	0.00	0	0
R204	On	03/02/2011	Bond Future			8.88000	9.05200		7.00	0.00	0	0
Total R204 Future										0.00	0	2,664
R204	On	05/08/2010	Bond Future	9.25	Call		2,382.00000	3,087,000	6.92	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		442.00000	255,000	6.92	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		685.00000	1,046,000	6.81	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		1,817.00000	1,285,000	6.81	0.00	0	650
R204	On	04/11/2010	Bond Future	9.25	Call		2,654.00000	3,254,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		1,223.00000	915,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		2,826.00000	3,444,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		1,128.00000	837,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		2,488.00000	3,069,000	7.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,326.00000	999,000	7.16	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,040.00000	1,346,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		4,044.00000	3,427,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,126.00000	1,448,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		3,853.00000	3,252,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		959.00000	1,248,000	6.91	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		4,241.00000	3,607,000	6.91	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			8.02900	8.21500		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			8.12700	8.32900		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			8.19200	8.41100		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		2,270.00000	2,793,000	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		27.00000	9,000	3.12	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,064.00000	1,415,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		602.00000	404,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,146.00000	1,511,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		550.00000	365,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		985.00000	1,323,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		658.00000	447,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		479.00000	684,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		1,520.00000	1,172,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		522.00000	738,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		1,436.00000	1,099,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		439.00000	632,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		1,608.00000	1,248,000	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			8.78900	8.92600		7.75	0.00	0	872
R207	On	04/11/2010	Bond Future			8.86000	9.00200		7.75	0.00	0	0
R207	On	03/02/2011	Bond Future			8.91300	9.06100		8.00	0.00	0	0
Total R207 Future										0.00	0	872
R207	On	05/08/2010	Bond Future	9.50	Call		3,523.00000	4,228,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		245.00000	144,000	8.05	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		2,403.00000	3,018,000	7.94	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		533.00000	342,000	7.94	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		4,207.00000	3,496,000	7.60	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		138.00000	233,000	7.60	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		2,708.00000	3,239,000	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		1,303.00000	1,016,000	7.95	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		2,886.00000	3,434,000	7.97	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,201.00000	931,000	7.97	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		2,536.00000	3,050,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,412.00000	1,108,000	7.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		1,627.00000	1,976,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		3,392.00000	2,907,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		1,742.00000	2,107,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		3,220.00000	2,751,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,517.00000	1,851,000	7.98	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		3,570.00000	3,070,000	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			8.81300	8.96000		8.50	0.00	0	6,287
R208	On	04/11/2010	Bond Future			8.88100	9.03300		8.50	0.00	0	0
R208	On	03/02/2011	Bond Future			8.93200	9.08900		8.75	0.00	0	0
Total R208 Future										0.00	0	6,287
R208	On	05/08/2010	Bond Future	9.50	Call		3,513.00000	4,288,000	8.83	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		307.00000	181,000	8.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		2,681.00000	3,268,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,398.00000	1,070,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		2,863.00000	3,469,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,287.00000	979,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		2,506.00000	3,073,000	8.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,516.00000	1,169,000	8.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		1,654.00000	2,036,000	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		3,674.00000	3,128,000	8.65	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		1,771.00000	2,171,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		3,489.00000	2,961,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,542.00000	1,908,000	8.63	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		3,865.00000	3,303,000	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			8.86700	9.02200		12.75	0.00	0	1,821
R209	On	04/11/2010	Bond Future			8.91400	9.07300		13.00	0.00	0	0
R209	On	03/02/2011	Bond Future			8.94800	9.11100		13.75	0.00	0	0
Total R209 Future										0.00	0	1,821
R209	On	05/08/2010	Bond Future	8.75	Call		852.00000	1,288,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,987.00000	2,219,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,264.00000	2,893,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,822.00000	2,227,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		2,447.00000	3,106,000	13.04	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,622.00000	2,057,000	13.04	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,090.00000	2,689,000	12.97	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		3,034.00000	2,409,000	12.97	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		3,006.00000	3,638,000	13.75	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		3,850.00000	3,237,000	13.75	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,187.00000	3,841,000	13.79	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		3,649.00000	3,058,000	13.79	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		2,832.00000	3,442,000	13.72	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		4,062.00000	3,427,000	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										0.00	0	62,750
GOVI	On	05/08/2010	GOVI			320.31800	317.86300		6.57	0.00	0	325
GOVI	On	04/11/2010	GOVI			325.68100	323.18500			0.00	0	0
Total GOVI Future										0.00	0	325
GOVI	On	05/08/2010	GOVI	315.60	Call		49,263.00000	65,041,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		26,633.00000	17,861,000	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		58,150.00000	33,190,000		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		58,250.00000	33,290,000		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		58,050.00000	33,090,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	325
Total for GOVI										0.00	0	325
AL7T	On	05/08/2010	Index Future			346.17600	343.49200			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			319.03400	316.52200			0.00	0	1,460
ALBI	On	04/11/2010	Index Future			324.37500	321.82100			0.00	0	0
Total ALBI Future										0.00	0	1,460
Total For ALBI										0.00	0	1,460
CRD1	On	05/08/2010	Index Future			140.42100	139.74500			0.00	0	2
CRD1	On	04/11/2010	Index Future			142.77200	142.08400			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			378.96700	379.26200			0.00	0	501
Total ILBI Future										0.00	0	501

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ILBI							0.00	0	501
OTH1 On 05/08/2010 Index Future			311.66600	308.81400			0.00	0	3
OTH1 On 04/11/2010 Index Future			316.88500	313.98400			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			316.46000	314.02900			0.00	0	100
TRT1 On 04/11/2010 Index Future			321.75800	319.28600			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			6.60500	6.60500			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.53500	6.56500			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.50500	6.54500			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.49500	6.54500			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.49500	6.54500			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.49500	6.54500			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.49500	6.54500			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.66500	6.71500			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.91500	6.97500			0.00	0	4,600
JIBAR On 21/09/2011 Jibar Future			7.28500	7.34500			0.00	0	3,500
JIBAR On 21/12/2011 Jibar Future			7.59500	7.66500			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			7.82500	7.87500			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	86,799
R155 On 31/08/2011 Spot Bond			7.10000	7.23500			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			8.05000	8.19000			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			8.89000	9.03000			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			7.99000	8.14500			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			8.62000	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			8.68000	8.82500			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			7.95000	8.11500			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			8.72500	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			8.76000	8.90000			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			8.83000	8.97500			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							0.00	0	66,469
Total Options							0.00	0	20,330
Grand Total:							0.00	0	86,799