



Interest Rates Daily MTM Report

Daily summary for: 27/05/2010

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			8.06000	8.11300		4.00	0.00	0	5,757
R157	On	04/11/2010	Bond Future			8.14200	8.19900		4.00	0.00	0	0
R157	On	03/02/2011	Bond Future			8.19800	8.25800		4.00	0.00	0	0
Total R157 Future										0.00	0	5,757
R157	On	05/08/2010	Bond Future	8.75	Call		3,038.00000	3,261,000	4.13	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		111.00000	86,000	4.13	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,071.00000	2,265,000	4.08	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		282.00000	228,000	4.08	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		4,089.00000	4,327,000	4.18	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		37.00000	28,000	4.18	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		622.00000	525,000	4.04	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,259.00000	1,410,000	4.04	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,094.00000	2,261,000	4.08	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		766.00000	679,000	4.08	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,242.00000	2,415,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		695.00000	615,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		1,951.00000	2,113,000	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		842.00000	751,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Call		1,016.00000	1,108,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		2,539.00000	2,377,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,095.00000	1,192,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		2,404.00000	2,247,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		940.00000	1,027,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		2,678.00000	2,511,000	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			8.90800	8.94000		9.75	0.00	0	20,528
R186	On	04/11/2010	Bond Future			8.96900	9.00200		10.00	0.00	0	0
R186	On	03/02/2011	Bond Future			9.01500	9.04900		10.25	0.00	0	0
Total R186 Future										0.00	0	20,528
R186	On	05/08/2010	Bond Future	9.25	Call		3,729.00000	3,937,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		886.00000	795,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		1,213.00000	1,313,000	9.75	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		3,010.00000	2,810,000	9.75	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		7,374.00000	7,649,000	10.19	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		166.00000	142,000	10.19	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		9,354.00000	9,643,000	10.29	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		61.00000	50,000	10.29	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		4,364.00000	4,547,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,116.00000	1,994,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,644.00000	4,834,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		1,950.00000	1,836,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,092.00000	4,268,000	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		2,291.00000	2,163,000	10.11	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		4,417.00000	4,225,000	9.90	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		2,062.00000	2,174,000	9.90	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		3,651.00000	3,800,000	10.25	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		4,097.00000	3,937,000	10.25	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,878.00000	4,032,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		3,869.00000	3,714,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,434.00000	3,577,000	10.23	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		4,338.00000	4,172,000	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			8.00200	8.05600		3.75	0.00	0	1,174
R201	On	04/11/2010	Bond Future			8.08400	8.14100		3.75	0.00	0	0
R201	On	03/02/2011	Bond Future			8.13500	8.19600		3.50	0.00	0	0
Total R201 Future										0.00	0	1,174
R201	On	05/08/2010	Bond Future	9.00	Call		3,415.00000	3,609,000	3.91	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		18.00000	13,000	3.91	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,798.00000	1,934,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		557.00000	494,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		1,918.00000	2,058,000	3.83	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		505.00000	446,000	3.83	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,682.00000	1,813,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		612.00000	545,000	3.81	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		904.00000	989,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,552.00000	1,436,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		976.00000	1,065,000	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		1,458.00000	1,346,000	3.51	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		836.00000	917,000	3.49	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		1,651.00000	1,530,000	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			8.64400	8.68600		6.00	0.00	0	3,317
R203	On	04/11/2010	Bond Future			8.73000	8.77500		6.00	0.00	0	0
R203	On	03/02/2011	Bond Future			8.79700	8.84400		6.00	0.00	0	0
Total R203 Future										0.00	0	3,317
R203	On	05/08/2010	Bond Future	9.25	Call		3,057.00000	3,239,000	6.22	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		211.00000	176,000	6.22	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,040.00000	3,200,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		708.00000	644,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,217.00000	3,383,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		644.00000	585,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		2,866.00000	3,023,000	6.21	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		777.00000	709,000	6.21	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,266.00000	1,350,000	5.93	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		2,945.00000	2,802,000	5.93	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,361.00000	1,449,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		2,794.00000	2,655,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,176.00000	1,256,000	5.92	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		3,102.00000	2,955,000	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			8.69000	8.74200		6.75	970,566.00	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			8.76600	8.82100		7.00	0.00	0	0
R204	On	03/02/2011	Bond Future			8.82300	8.88000		7.00	0.00	0	0
Total R204 Future										970,566.00	10	2,664
R204	On	05/08/2010	Bond Future	9.25	Call		3,087.00000	3,334,000	6.92	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		255.00000	206,000	6.92	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		1,046.00000	1,184,000	6.81	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		1,285.00000	1,127,000	6.81	0.00	0	650
R204	On	04/11/2010	Bond Future	9.25	Call		3,254.00000	3,467,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		915.00000	823,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,444.00000	3,663,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		837.00000	751,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,069.00000	3,275,000	7.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		999.00000	900,000	7.16	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,346.00000	1,457,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		3,427.00000	3,230,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,448.00000	1,566,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		3,252.00000	3,061,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,248.00000	1,354,000	6.91	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		3,607.00000	3,405,000	6.91	0.00	0	0
Total R204 Option										0.00	0	1,430
Total For R204										970,566.00	10	4,094
R206	On	05/08/2010	Bond Future			7.96400	8.02900		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			8.05600	8.12700		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			8.11400	8.19200		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		2,793.00000	2,979,000	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		9.00000	6,000	3.12	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,415.00000	1,551,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		404.00000	346,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,511.00000	1,651,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		365.00000	312,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,323.00000	1,454,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		447.00000	384,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		684.00000	769,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		1,172.00000	1,059,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		738.00000	827,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		1,099.00000	990,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		632.00000	713,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		1,248.00000	1,131,000	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			8.73700	8.78900		7.75	0.00	0	872
R207	On	04/11/2010	Bond Future			8.80500	8.86000		7.75	0.00	0	0
R207	On	03/02/2011	Bond Future			8.85700	8.91300		8.00	0.00	0	0
Total R207 Future										0.00	0	872
R207	On	05/08/2010	Bond Future	9.50	Call		4,228.00000	4,507,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		144.00000	115,000	8.05	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		3,018.00000	3,265,000	7.94	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		342.00000	281,000	7.94	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		3,496.00000	3,232,000	7.60	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		233.00000	277,000	7.60	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		3,239.00000	3,457,000	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		1,016.00000	915,000	7.95	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,434.00000	3,658,000	7.97	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		931.00000	836,000	7.97	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,050.00000	3,261,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,108.00000	1,000,000	7.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		1,976.00000	2,119,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		2,907.00000	2,731,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,107.00000	2,256,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		2,751.00000	2,582,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,851.00000	1,988,000	7.98	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		3,070.00000	2,888,000	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			8.78200	8.81300		8.50	0.00	0	6,287
R208	On	04/11/2010	Bond Future			8.84900	8.88100		8.50	0.00	0	0
R208	On	03/02/2011	Bond Future			8.89900	8.93200		8.75	0.00	0	0
Total R208 Future										0.00	0	6,287
R208	On	05/08/2010	Bond Future	9.50	Call		4,288.00000	4,455,000	8.83	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		181.00000	156,000	8.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,268.00000	3,396,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,070.00000	1,004,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,469.00000	3,602,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		979.00000	918,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,073.00000	3,197,000	8.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,169.00000	1,098,000	8.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		2,036.00000	2,120,000	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		3,128.00000	3,015,000	8.65	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		2,171.00000	2,259,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		2,961.00000	2,853,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,908.00000	1,988,000	8.63	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		3,303.00000	3,187,000	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			8.81600	8.86700		12.75	0.00	0	1,821
R209	On	04/11/2010	Bond Future			8.86100	8.91400		13.00	0.00	0	0
R209	On	03/02/2011	Bond Future			8.89400	8.94800		13.75	0.00	0	0
Total R209 Future										0.00	0	1,821
R209	On	05/08/2010	Bond Future	8.75	Call		1,288.00000	1,455,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,219.00000	1,982,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,893.00000	3,123,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,227.00000	2,042,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,106.00000	3,345,000	13.04	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,057.00000	1,881,000	13.04	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,689.00000	2,909,000	12.97	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,409.00000	2,214,000	12.97	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		3,638.00000	3,862,000	13.75	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		3,237.00000	3,041,000	13.75	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,841.00000	4,073,000	13.79	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		3,058.00000	2,869,000	13.79	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		3,442.00000	3,659,000	13.72	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		3,427.00000	3,223,000	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										970,566.00	10	62,750
GOVI	On	05/08/2010	GOVI			321.10900	320.31800		6.57	0.00	0	325
GOVI	On	04/11/2010	GOVI			326.48600	325.68100			0.00	0	0
Total GOVI Future										0.00	0	325
GOVI	On	05/08/2010	GOVI	315.60	Call		65,041.00000	70,483,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		17,861.00000	15,393,000	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		33,190.00000	25,140,000		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		33,290.00000	25,240,000		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		33,090.00000	25,040,000		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			347.17000	346.17600			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			319.84200	319.03400			0.00	0	1,460
ALBI	On	04/11/2010	Index Future			325.19700	324.37500			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			140.66800	140.42100			0.00	0	2
CRD1	On	04/11/2010	Index Future			143.02300	142.77200			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			378.89500	378.96700			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			312.57000	311.66600			0.00	0	3
OTH1 On 04/11/2010 Index Future			317.80400	316.88500			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			317.24400	316.46000			0.00	0	100
TRT1 On 04/11/2010 Index Future			322.55500	321.75800			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			6.60400	6.60500			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.56100	6.53500			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.52200	6.50500			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.51100	6.49500			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.51100	6.49500			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.51200	6.49500			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.51200	6.49500			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.67500	6.66500			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.92900	6.91500			0.00	0	4,600
JIBAR On 21/09/2011 Jibar Future			7.29600	7.28500			0.00	0	3,500
JIBAR On 21/12/2011 Jibar Future			7.61700	7.59500			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			7.82900	7.82500			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 :							970,566.00	10	86,799
R155 On 31/08/2011 Spot Bond			7.05000	7.10000			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			8.00000	8.05000			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			8.86000	8.89000			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			7.94000	7.99000			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			8.57500	8.62000			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			8.62500	8.68000			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			7.88500	7.95000			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			8.67500	8.72500			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			8.73000	8.76000			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			8.78000	8.83000			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							970,566.00	10	66,469
Total Options							0.00	0	20,330
Grand Total:							970,566.00	10	86,799