



Interest Rates Daily MTM Report

Daily summary for: 28/05/2010

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			8.03800	8.06000		4.00	0.00	0	5,757
R157	On	04/11/2010	Bond Future			8.11900	8.14200		4.00	0.00	0	0
R157	On	03/02/2011	Bond Future			8.17300	8.19800		4.00	0.00	0	0
Total R157 Future										0.00	0	5,757
R157	On	05/08/2010	Bond Future	8.75	Call		3,261.00000	3,353,000	4.13	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		86.00000	75,000	4.13	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,265.00000	2,346,000	4.08	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		228.00000	206,000	4.08	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		4,327.00000	4,426,000	4.18	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		28.00000	24,000	4.18	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		525.00000	485,000	4.04	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,410.00000	1,473,000	4.04	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,261.00000	2,329,000	4.08	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		679.00000	645,000	4.08	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,415.00000	2,485,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		615.00000	582,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,113.00000	2,178,000	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		751.00000	713,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Call		1,108.00000	1,146,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		2,377.00000	2,310,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,192.00000	1,233,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		2,247.00000	2,182,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,027.00000	1,063,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		2,511.00000	2,441,000	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			8.92800	8.90800		9.75	0.00	0	20,528
R186	On	04/11/2010	Bond Future			8.99000	8.96900		10.00	0.00	0	0
R186	On	03/02/2011	Bond Future			9.03600	9.01500		10.25	0.00	0	0
Total R186 Future										0.00	0	20,528
R186	On	05/08/2010	Bond Future	9.25	Call		3,937.00000	3,787,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		795.00000	832,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		1,313.00000	1,228,000	9.75	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		2,810.00000	2,912,000	9.75	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		7,649.00000	7,469,000	10.19	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		142.00000	149,000	10.19	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		9,643.00000	9,458,000	10.29	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		50.00000	53,000	10.29	6,360.00	120	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		4,547.00000	4,415,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		1,994.00000	2,056,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,834.00000	4,697,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		1,836.00000	1,893,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,268.00000	4,140,000	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		2,163.00000	2,229,000	10.11	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		4,225.00000	4,332,000	9.90	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		2,174.00000	2,087,000	9.90	1,043,500.00	500	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		3,800.00000	3,695,000	10.25	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		3,937.00000	4,023,000	10.25	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		4,032.00000	3,924,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		3,714.00000	3,797,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,577.00000	3,476,000	10.23	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		4,172.00000	4,262,000	10.23	0.00	0	0
Total R186 Option										1,049,860.00	620	15,400
Total For R186										1,049,860.00	620	35,928
R201	On	05/08/2010	Bond Future			7.98000	8.00200		3.75	0.00	0	1,174
R201	On	04/11/2010	Bond Future			8.06000	8.08400		3.75	0.00	0	0
R201	On	03/02/2011	Bond Future			8.10900	8.13500		3.50	0.00	0	0
Total R201 Future										0.00	0	1,174
R201	On	05/08/2010	Bond Future	9.00	Call		3,609.00000	3,688,000	3.91	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		13.00000	11,000	3.91	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,934.00000	1,991,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		494.00000	467,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,058.00000	2,117,000	3.83	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		446.00000	422,000	3.83	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,813.00000	1,869,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		545.00000	517,000	3.81	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		989.00000	1,026,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,436.00000	1,387,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,065.00000	1,104,000	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		1,346.00000	1,299,000	3.51	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		917.00000	951,000	3.49	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		1,530.00000	1,478,000	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			8.62200	8.64400		6.00	0.00	0	3,317
R203	On	04/11/2010	Bond Future			8.70800	8.73000		6.00	0.00	0	0
R203	On	03/02/2011	Bond Future			8.77400	8.79700		6.00	0.00	0	0
Total R203 Future										0.00	0	3,317
R203	On	05/08/2010	Bond Future	9.25	Call		3,239.00000	3,335,000	6.22	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		176.00000	159,000	6.22	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,200.00000	3,279,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		644.00000	613,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,383.00000	3,463,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		585.00000	555,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,023.00000	3,099,000	6.21	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		709.00000	675,000	6.21	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,350.00000	1,390,000	5.93	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		2,802.00000	2,730,000	5.93	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,449.00000	1,492,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		2,655.00000	2,586,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,256.00000	1,294,000	5.92	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		2,955.00000	2,882,000	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			8.66800	8.69000		6.75	97,182.24	1	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			8.74400	8.76600		7.00	0.00	0	0
R204	On	03/02/2011	Bond Future			8.80000	8.82300		7.00	0.00	0	0
Total R204 Future										97,182.24	1	2,664
R204	On	05/08/2010	Bond Future	9.25	Call		3,334.00000	3,439,000	6.92	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		206.00000	185,000	6.92	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		1,184.00000	1,241,000	6.81	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		1,127.00000	1,058,000	6.81	0.00	0	650
R204	On	04/11/2010	Bond Future	9.25	Call		3,467.00000	3,551,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		823.00000	784,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,663.00000	3,750,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		751.00000	716,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,275.00000	3,357,000	7.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		900.00000	859,000	7.16	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,457.00000	1,502,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		3,230.00000	3,150,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,566.00000	1,613,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		3,061.00000	2,984,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,354.00000	1,397,000	6.91	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		3,405.00000	3,323,000	6.91	0.00	0	0
Total R204 Option										0.00	0	1,430
Total For R204										97,182.24	1	4,094
R206	On	05/08/2010	Bond Future			7.94200	7.96400		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			8.03200	8.05600		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			8.08800	8.11400		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		2,979.00000	3,043,000	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		6.00000	5,000	3.12	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,551.00000	1,597,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		346.00000	326,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,651.00000	1,698,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		312.00000	293,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,454.00000	1,499,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		384.00000	363,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		769.00000	797,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		1,059.00000	1,021,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		827.00000	857,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		990.00000	954,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		713.00000	740,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		1,131.00000	1,092,000	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			8.71500	8.73700		7.75	272,699,292.81	2,989	3,861
R207	On	04/11/2010	Bond Future			8.78300	8.80500		7.75	0.00	0	0
R207	On	03/02/2011	Bond Future			8.83400	8.85700		8.00	0.00	0	0
Total R207 Future										272,699,292.81	2,989	3,861
R207	On	05/08/2010	Bond Future	9.50	Call		4,507.00000	4,625,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		115.00000	102,000	8.05	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		3,265.00000	3,370,000	7.94	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		281.00000	255,000	7.94	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		3,232.00000	3,119,000	7.60	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		277.00000	295,000	7.60	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		3,457.00000	3,543,000	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		915.00000	873,000	7.95	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,658.00000	3,747,000	7.97	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		836.00000	797,000	7.97	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,261.00000	3,344,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,000.00000	955,000	7.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		2,119.00000	2,177,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		2,731.00000	2,658,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,256.00000	2,316,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		2,582.00000	2,510,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,988.00000	2,043,000	7.98	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		2,888.00000	2,812,000	7.98	0.00	0	0
Total R207 Option										0.00	0	500
Total For R207										272,699,292.81	2,989	4,361
R208	On	05/08/2010	Bond Future			8.77100	8.78200		8.50	253,519,466.20	2,860	9,147
R208	On	04/11/2010	Bond Future			8.83700	8.84900		8.50	0.00	0	0
R208	On	03/02/2011	Bond Future			8.88700	8.89900		8.75	0.00	0	0
Total R208 Future										253,519,466.20	2,860	9,147
R208	On	05/08/2010	Bond Future	9.50	Call		4,455.00000	4,513,000	8.83	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		156.00000	146,000	8.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,396.00000	3,442,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,004.00000	977,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,602.00000	3,649,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		918.00000	892,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,197.00000	3,241,000	8.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,098.00000	1,070,000	8.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		2,120.00000	2,148,000	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		3,015.00000	2,972,000	8.65	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		2,259.00000	2,288,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		2,853.00000	2,810,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,988.00000	2,015,000	8.63	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		3,187.00000	3,142,000	8.63	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										253,519,466.20	2,860	9,147
R209	On	05/08/2010	Bond Future			8.83600	8.81600		12.75	0.00	0	1,821
R209	On	04/11/2010	Bond Future			8.88100	8.86100		13.00	0.00	0	0
R209	On	03/02/2011	Bond Future			8.91500	8.89400		13.75	0.00	0	0
Total R209 Future										0.00	0	1,821
R209	On	05/08/2010	Bond Future	8.75	Call		1,455.00000	1,371,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		1,982.00000	2,057,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,123.00000	3,024,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,042.00000	2,100,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,345.00000	3,243,000	13.04	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		1,881.00000	1,936,000	13.04	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,909.00000	2,814,000	12.97	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,214.00000	2,276,000	12.97	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		3,862.00000	3,764,000	13.75	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		3,041.00000	3,107,000	13.75	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		4,073.00000	3,972,000	13.79	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		2,869.00000	2,932,000	13.79	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		3,659.00000	3,564,000	13.72	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		3,223.00000	3,292,000	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										527,365,801.25	6,470	68,599
GOVI	On	05/08/2010	GOVI			321.20000	321.10900		6.57	0.00	0	325
GOVI	On	04/11/2010	GOVI			326.57900	326.48600			0.00	0	0
Total GOVI Future										0.00	0	325
GOVI	On	05/08/2010	GOVI	315.60	Call		70,483.00000	70,933,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		15,393.00000	14,933,000	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		25,140.00000	24,210,000		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		25,240.00000	24,310,000		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		25,040.00000	24,110,000		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			347.50800	347.17000			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			319.91500	319.84200			0.00	0	1,460
ALBI	On	04/11/2010	Index Future			325.27100	325.19700			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			140.75100	140.66800			0.00	0	2
CRD1	On	04/11/2010	Index Future			143.10700	143.02300			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			378.61600	378.89500			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			312.53100	312.57000			0.00	0	3
OTH1 On 04/11/2010 Index Future			317.76400	317.80400			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			317.33100	317.24400			0.00	0	100
TRT1 On 04/11/2010 Index Future			322.64400	322.55500			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	6.60400			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.54500	6.56100			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.51500	6.52200			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.50500	6.51100			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.50500	6.51100			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.50500	6.51200			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.50500	6.51200			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.67500	6.67500			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.92500	6.92900			0.00	0	4,600
JIBAR On 21/09/2011 Jibar Future			7.29500	7.29600			0.00	0	3,500
JIBAR On 21/12/2011 Jibar Future			7.60500	7.61700			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			7.81500	7.82900			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 :							527,365,801.25	6,470	92,648
R155 On 31/08/2011 Spot Bond			7.03000	7.05000			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			7.98000	8.00000			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			8.87500	8.86000			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			7.92000	7.94000			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			8.55500	8.57500			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			8.61000	8.62500			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			7.87000	7.88500			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			8.66000	8.67500			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			8.72000	8.73000			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			8.80000	8.78000			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							526,315,941.25	5,850	72,318
Total Options							1,049,860.00	620	20,330
Grand Total:							527,365,801.25	6,470	92,648