



Interest Rates Daily MTM Report

Daily summary for: 01/06/2010

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			8.08100	8.10000		4.00	0.00	0	5,757
R157	On	04/11/2010	Bond Future			8.16800	8.18500		4.25	0.00	0	0
R157	On	03/02/2011	Bond Future			8.22800	8.24400		4.00	0.00	0	0
Total R157 Future										0.00	0	5,757
R157	On	05/08/2010	Bond Future	8.75	Call		3,113.00000	3,190,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		125.00000	113,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,141.00000	2,206,000	4.38	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		291.00000	267,000	4.38	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		4,161.00000	4,244,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		49.00000	43,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		611.00000	571,000	4.25	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,309.00000	1,358,000	4.25	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,240.00000	2,286,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		850.00000	820,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,391.00000	2,438,000	4.53	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		782.00000	753,000	4.53	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,094.00000	2,137,000	4.48	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		923.00000	890,000	4.48	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Call		1,008.00000	1,030,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		2,472.00000	2,426,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,096.00000	1,119,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		2,346.00000	2,301,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		926.00000	946,000	3.93	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		2,605.00000	2,557,000	3.93	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			8.98900	8.98900		10.00	0.00	0	20,528
R186	On	04/11/2010	Bond Future			9.05400	9.05200		10.75	0.00	0	0
R186	On	03/02/2011	Bond Future			9.10400	9.10100		11.00	0.00	0	0
Total R186 Future										0.00	0	20,528
R186	On	05/08/2010	Bond Future	9.25	Call		3,435.00000	3,421,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		1,049.00000	1,035,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		1,034.00000	1,020,000	10.00	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		3,287.00000	3,273,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		6,993.00000	6,987,000	11.09	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		242.00000	236,000	11.09	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		8,942.00000	8,938,000	11.37	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		105.00000	101,000	11.37	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		4,380.00000	4,358,000	11.31	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,590.00000	2,587,000	11.31	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,649.00000	4,627,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,414.00000	2,410,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,113.00000	4,092,000	11.25	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		2,771.00000	2,768,000	11.25	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		4,902.00000	4,903,000	10.75	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		2,088.00000	2,071,000	10.75	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		3,661.00000	3,640,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		4,578.00000	4,584,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,891.00000	3,869,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		4,353.00000	4,358,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,440.00000	3,419,000	10.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		4,815.00000	4,821,000	10.94	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			8.02300	8.04200		3.75	0.00	0	1,174
R201	On	04/11/2010	Bond Future			8.10900	8.12700		4.00	0.00	0	0
R201	On	03/02/2011	Bond Future			8.16600	8.18100		3.75	0.00	0	0
Total R201 Future										0.00	0	1,174
R201	On	05/08/2010	Bond Future	9.00	Call		3,470.00000	3,537,000	4.23	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		21.00000	18,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,918.00000	1,957,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		628.00000	604,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,040.00000	2,080,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		578.00000	556,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,799.00000	1,837,000	4.21	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		681.00000	656,000	4.21	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		997.00000	1,016,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,596.00000	1,565,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,076.00000	1,096,000	3.77	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		1,509.00000	1,480,000	3.77	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		922.00000	940,000	3.73	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		1,687.00000	1,656,000	3.73	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			8.66400	8.68400		6.00	0.00	0	3,767
R203	On	04/11/2010	Bond Future			8.75300	8.77200		6.50	0.00	0	0
R203	On	03/02/2011	Bond Future			8.82400	8.84100		6.25	0.00	0	0
Total R203 Future										0.00	0	3,767
R203	On	05/08/2010	Bond Future	9.25	Call		3,071.00000	3,155,000	6.51	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		214.00000	195,000	6.51	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,206.00000	3,269,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		859.00000	828,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,383.00000	3,447,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		795.00000	764,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,033.00000	3,094,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		929.00000	895,000	7.00	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,353.00000	1,381,000	6.25	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		3,018.00000	2,964,000	6.25	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,457.00000	1,487,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		2,875.00000	2,823,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,254.00000	1,280,000	6.21	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		3,166.00000	3,110,000	6.21	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	3,767
R204	On	05/08/2010	Bond Future			8.71900	8.73900		7.00	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			8.79900	8.81800		7.25	0.00	0	0
R204	On	03/02/2011	Bond Future			8.86000	8.87700		7.50	0.00	0	0
Total R204 Future										0.00	0	2,664
R204	On	05/08/2010	Bond Future	9.25	Call		3,145.00000	3,234,000	7.60	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		296.00000	271,000	7.60	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		1,069.00000	1,115,000	7.16	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		1,291.00000	1,223,000	7.16	0.00	0	650
R204	On	04/11/2010	Bond Future	9.25	Call		3,346.00000	3,414,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		990.00000	953,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,539.00000	3,609,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		916.00000	880,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,162.00000	3,228,000	7.63	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,075.00000	1,036,000	7.63	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,441.00000	1,472,000	7.29	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		3,506.00000	3,445,000	7.29	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,554.00000	1,586,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		3,342.00000	3,282,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,335.00000	1,364,000	7.25	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		3,678.00000	3,615,000	7.25	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			7.98500	8.00400		3.25	0.00	0	0
R206	On	04/11/2010	Bond Future			8.08300	8.10000		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			8.14900	8.16200		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		2,874.00000	2,927,000	3.65	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	3.65	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,546.00000	1,575,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		461.00000	444,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,643.00000	1,674,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		424.00000	408,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,451.00000	1,479,000	3.42	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		501.00000	483,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		800.00000	813,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		1,212.00000	1,192,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		860.00000	873,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		1,145.00000	1,125,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		744.00000	756,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		1,284.00000	1,263,000	3.04	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			8.75600	8.77600		7.75	0.00	0	3,941
R207	On	04/11/2010	Bond Future			8.82700	8.84600		8.25	0.00	0	0
R207	On	03/02/2011	Bond Future			8.88200	8.90000		8.25	0.00	0	0
Total R207 Future										0.00	0	3,941
R207	On	05/08/2010	Bond Future	9.50	Call		4,302.00000	4,406,000	8.41	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		141.00000	127,000	8.41	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		3,075.00000	3,167,000	8.19	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		322.00000	296,000	8.19	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		3,384.00000	3,278,000	7.36	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		198.00000	210,000	7.36	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		3,429.00000	3,498,000	8.70	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		1,125.00000	1,084,000	8.70	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,626.00000	3,698,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,042.00000	1,004,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,236.00000	3,303,000	8.65	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,213.00000	1,170,000	8.65	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		2,060.00000	2,102,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		2,917.00000	2,857,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,201.00000	2,245,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		2,771.00000	2,713,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,925.00000	1,965,000	8.20	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		3,070.00000	3,008,000	8.20	0.00	0	0
Total R207 Option										0.00	0	500
Total For R207										0.00	0	4,441
R208	On	05/08/2010	Bond Future			8.81200	8.83200		8.25	0.00	0	9,147
R208	On	04/11/2010	Bond Future			8.88100	8.90000		9.25	0.00	0	0
R208	On	03/02/2011	Bond Future			8.93400	8.95200		9.00	0.00	0	0
Total R208 Future										0.00	0	9,147
R208	On	05/08/2010	Bond Future	9.50	Call		4,169.00000	4,275,000	8.96	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		179.00000	162,000	8.96	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,374.00000	3,444,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,291.00000	1,246,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,573.00000	3,645,000	9.80	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,198.00000	1,155,000	9.80	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,179.00000	3,247,000	9.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,390.00000	1,343,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		2,059.00000	2,101,000	9.00	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		3,270.00000	3,205,000	9.00	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		2,201.00000	2,245,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		3,110.00000	3,047,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,922.00000	1,963,000	8.95	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		3,436.00000	3,370,000	8.95	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	9,147
R209	On	05/08/2010	Bond Future			8.89700	8.90600		12.75	0.00	0	1,821
R209	On	04/11/2010	Bond Future			8.94500	8.95400		14.25	0.00	0	0
R209	On	03/02/2011	Bond Future			8.98100	8.98900		14.00	0.00	0	0
Total R209 Future										0.00	0	1,821
R209	On	05/08/2010	Bond Future	8.75	Call		1,104.00000	1,120,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,341.00000	2,286,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,993.00000	3,022,000	14.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,638.00000	2,597,000	14.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,203.00000	3,233,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,465.00000	2,426,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,790.00000	2,817,000	14.54	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,821.00000	2,778,000	14.54	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		3,496.00000	3,522,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		3,411.00000	3,376,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,703.00000	3,730,000	14.08	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		3,236.00000	3,202,000	14.08	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		3,296.00000	3,321,000	13.93	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		3,597.00000	3,560,000	13.93	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	69,129
GOVI	On	05/08/2010	GOVI			320.45400	320.22000		6.57	0.00	0	325
GOVI	On	04/11/2010	GOVI			325.78200	325.58100			0.00	0	0
Total GOVI Future										0.00	0	325
GOVI	On	05/08/2010	GOVI	315.60	Call		63,201.00000	64,626,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		17,001.00000	16,086,000	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		34,190.00000	32,180,000		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		34,290.00000	32,280,000		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		34,090.00000	32,080,000		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			346.77400	346.34500			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			319.14000	318.90700			0.00	0	1,460
ALBI	On	04/11/2010	Index Future			324.44600	324.24700			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			140.64100	140.55200			0.00	0	2
CRD1	On	04/11/2010	Index Future			142.97900	142.90500			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			379.17100	379.07700			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			311.59300	311.36400			0.00	0	3
OTH1 On 04/11/2010 Index Future			316.77300	316.57800			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			316.59200	316.36000			0.00	0	100
TRT1 On 04/11/2010 Index Future			321.85500	321.65700			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			6.59500	6.59500			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.54700	6.53500			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.49400	6.49500			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.47100	6.49500			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.47100	6.49500			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.47200	6.48500			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.47200	6.47500			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.63000	6.64500			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.87100	6.88500			0.00	0	4,600
JIBAR On 21/09/2011 Jibar Future			7.24500	7.25500			0.00	0	3,500
JIBAR On 21/12/2011 Jibar Future			7.56800	7.56500			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			7.78800	7.77500			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	93,178
R155 On 31/08/2011 Spot Bond			7.06000	7.09000			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			8.02000	8.04000			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			8.94000	8.94000			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			7.96000	7.98000			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	8.62000			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			8.66000	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			7.91000	7.93000			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			8.70000	8.72000			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	8.78000			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			8.86000	8.87000			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	72,848
Total Options							0.00	0	20,330
Grand Total:							0.00	0	93,178