



Interest Rates Daily MTM Report

Daily summary for: 07/05/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155 On 06/05/2010 Bond Future			7.11500	7.13600		1.00	0.00	0	0
Total R155 Future							0.00	0	0
Total For R155							0.00	0	0
R157 On 06/05/2010 Bond Future			8.05000	8.06100		3.75	0.00	0	0
R157 On 05/08/2010 Bond Future			8.39700	8.18500		4.00	0.00	0	5,757
R157 On 04/11/2010 Bond Future			8.44700	8.22000		4.00	0.00	0	0
R157 On 03/02/2011 Bond Future			8.50700	8.26400		4.00	0.00	0	0
Total R157 Future							0.00	0	5,757
R157 On 05/08/2010 Bond Future	8.75	Call		2,809.00000	2,027,000	4.13	0.00	0	0
R157 On 05/08/2010 Bond Future	8.75	Put		217.00000	416,000	4.13	0.00	0	0
R157 On 05/08/2010 Bond Future	8.50	Call		1,914.00000	1,272,000	4.08	0.00	0	0
R157 On 05/08/2010 Bond Future	8.50	Put		460.00000	799,000	4.08	0.00	0	500
R157 On 05/08/2010 Bond Future	9.00	Call		3,808.00000	2,929,000	4.18	0.00	0	0
R157 On 05/08/2010 Bond Future	9.00	Put		92.00000	194,000	4.18	0.00	0	0
R157 On 05/08/2010 Bond Future	8.25	Put		879.00000	1,389,000	4.04	0.00	0	0
R157 On 05/08/2010 Bond Future	8.25	Call		1,181.00000	710,000	4.04	0.00	0	500
R157 On 04/11/2010 Bond Future	8.50	Call		2,107.00000	1,514,000	4.08	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	8.50	Put		872.00000	1,282,000	4.08	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,251.00000	1,634,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		797.00000	1,183,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		1,968.00000	1,400,000	4.07	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		953.00000	1,387,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Call		1,067.00000	734,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		2,615.00000	3,302,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,147.00000	796,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		2,481.00000	3,150,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		990.00000	676,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		2,753.00000	3,459,000	3.98	0.00	0	0
Total R157 Option										0.00	0	1,000
Total For R157										0.00	0	6,757
R186	On	06/05/2010	Bond Future			8.97000	8.99100		9.25	0.00	0	0
R186	On	05/08/2010	Bond Future			9.22300	9.08900		9.75	0.00	0	20,528
R186	On	04/11/2010	Bond Future			9.26900	9.13100		10.00	0.00	0	0
R186	On	03/02/2011	Bond Future			9.31700	9.17500		10.25	0.00	0	0
Total R186 Future										0.00	0	20,528
R186	On	05/08/2010	Bond Future	9.25	Call		3,050.00000	2,342,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		1,587.00000	2,099,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		994.00000	672,000	9.75	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		4,170.00000	5,068,000	9.75	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		6,264.00000	5,242,000	10.19	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		436.00000	634,000	10.19	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		8,115.00000	7,002,000	10.29	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		202.00000	308,000	10.29	0.00	0	3,000

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	9.25	Call		3,844.00000	3,170,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,774.00000	3,340,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,096.00000	3,396,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,580.00000	3,120,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		3,599.00000	2,952,000	10.11	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2,976.00000	3,569,000	10.11	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		5,333.00000	6,171,000	9.90	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		1,800.00000	1,398,000	9.90	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		3,259.00000	2,711,000	10.25	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		4,840.00000	5,552,000	10.25	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,465.00000	2,894,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		4,591.00000	5,279,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,062.00000	2,537,000	10.23	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		5,101.00000	5,836,000	10.23	0.00	0	0
Total R186 Option										0.00	0	15,400
Total For R186										0.00	0	35,928
R201	On	06/05/2010	Bond Future			8.03000	8.04100		3.75	0.00	0	0
R201	On	05/08/2010	Bond Future			8.38500	8.17300		3.75	0.00	0	1,174
R201	On	04/11/2010	Bond Future			8.43600	8.20700		3.75	0.00	0	0
R201	On	03/02/2011	Bond Future			8.49400	8.24900		3.50	0.00	0	0
Total R201 Future										0.00	0	1,174
R201	On	05/08/2010	Bond Future	9.00	Call		3,028.00000	2,328,000	3.91	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		59.00000	131,000	3.91	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,704.00000	1,233,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		692.00000	1,013,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		1,817.00000	1,327,000	3.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.55	Put		634.00000	936,000	3.83	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,595.00000	1,142,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		755.00000	1,094,000	3.81	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		878.00000	593,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,701.00000	2,217,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		946.00000	645,000	3.51	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		1,603.00000	2,103,000	3.51	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		813.00000	543,000	3.49	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		1,802.00000	2,334,000	3.49	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	1,174
R203	On	06/05/2010	Bond Future			8.63500	8.65100		5.75	0.00	0	0
R203	On	05/08/2010	Bond Future			8.97700	8.77900		6.00	0.00	0	3,317
R203	On	04/11/2010	Bond Future			9.04100	8.83300		6.00	0.00	0	0
R203	On	03/02/2011	Bond Future			9.11100	8.89300		6.00	0.00	0	0
Total R203 Future										0.00	0	3,317
R203	On	05/08/2010	Bond Future	9.25	Call		2,762.00000	2,020,000	6.22	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		392.00000	655,000	6.22	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		2,919.00000	2,250,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		876.00000	1,233,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,089.00000	2,399,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		805.00000	1,141,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		2,754.00000	2,107,000	6.21	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		953.00000	1,332,000	6.21	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,250.00000	905,000	5.93	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		3,165.00000	3,863,000	5.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future	8.55	Call		1,342.00000	979,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		3,011.00000	3,691,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,164.00000	836,000	5.92	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		3,327.00000	4,041,000	5.92	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	3,317
R204	On	06/05/2010	Bond Future			8.71500	8.74100		6.50	0.00	0	0
R204	On	05/08/2010	Bond Future			9.05200	8.85500		6.75	1,900,383.40	20	2,664
R204	On	04/11/2010	Bond Future			9.11000	8.90400		7.00	0.00	0	0
R204	On	03/02/2011	Bond Future			9.17100	8.95600		7.00	0.00	0	0
Total R204 Future										1,900,383.40	20	2,664
R204	On	05/08/2010	Bond Future	9.25	Call		2,688.00000	1,913,000	6.92	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		495.00000	822,000	6.92	0.00	0	780
R204	On	04/11/2010	Bond Future	9.25	Call		3,043.00000	2,345,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		1,162.00000	1,590,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,222.00000	2,501,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		1,074.00000	1,478,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		2,870.00000	2,195,000	7.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,258.00000	1,709,000	7.16	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,280.00000	922,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		3,770.00000	4,559,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,377.00000	999,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		3,590.00000	4,358,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,188.00000	850,000	6.91	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		3,957.00000	4,765,000	6.91	0.00	0	0
Total R204 Option										0.00	0	780

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R204										1,900,383.40	20	3,444
R206	On	06/05/2010	Bond Future			8.00500	8.02100		3.00	0.00	0	0
R206	On	05/08/2010	Bond Future			8.38900	8.16200		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			8.44600	8.20000		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			8.51700	8.24800		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		2,433.00000	1,832,000	3.12	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		37.00000	92,000	3.12	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,326.00000	929,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		514.00000	783,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,416.00000	1,003,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		469.00000	723,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,239.00000	859,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		562.00000	848,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		660.00000	425,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		1,290.00000	1,733,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		712.00000	463,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		1,215.00000	1,643,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		611.00000	389,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		1,369.00000	1,824,000	2.76	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	0
R207	On	06/05/2010	Bond Future			8.78500	8.83100		7.50	0.00	0	0
R207	On	05/08/2010	Bond Future			9.09700	8.92100		7.75	3,114,855.45	35	872
R207	On	04/11/2010	Bond Future			9.14900	8.96600		7.75	0.00	0	0
R207	On	03/02/2011	Bond Future			9.20400	9.01400		8.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R207 Future										3,114,855.45	35	872
R207	On	05/08/2010	Bond Future	9.50	Call		3,644.00000	2,830,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		337.00000	545,000	8.05	81,750.00	150	150
R207	On	05/08/2010	Bond Future	9.25	Call		2,557.00000	1,875,000	7.94	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		658.00000	998,000	7.94	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		4,254.00000	5,172,000	7.60	775,800.00	150	150
R207	On	05/08/2010	Bond Future	8.25	Call		214.00000	109,000	7.60	65,400.00	600	250
R207	On	04/11/2010	Bond Future	9.25	Call		2,942.00000	2,315,000	7.95	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1,330.00000	1,746,000	7.95	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,122.00000	2,474,000	7.97	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,230.00000	1,625,000	7.97	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		2,768.00000	2,163,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,437.00000	1,875,000	7.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		1,820.00000	1,406,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		3,321.00000	3,968,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		1,941.00000	1,508,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		3,155.00000	3,783,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,704.00000	1,309,000	7.98	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		3,493.00000	4,159,000	7.98	0.00	0	0
Total R207 Option										922,950.00	900	650
Total For R207										4,037,805.45	935	1,522
R208	On	06/05/2010	Bond Future			8.87500	8.90100		8.00	0.00	0	0
R208	On	05/08/2010	Bond Future			9.16000	9.00500		8.50	0.00	0	6,287
R208	On	04/11/2010	Bond Future			9.21200	9.05100		8.50	0.00	0	0
R208	On	03/02/2011	Bond Future			9.26600	9.10000		8.75	0.00	0	0
Total R208 Future										0.00	0	6,287

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/08/2010	Bond Future	9.50	Call		3,407.00000	2,700,000	8.83	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		474.00000	700,000	8.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		2,725.00000	2,180,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,549.00000	1,957,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		2,902.00000	2,337,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,434.00000	1,822,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		2,553.00000	2,030,000	8.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,670.00000	2,101,000	8.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		1,717.00000	1,363,000	8.65	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		3,802.00000	4,414,000	8.65	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		1,835.00000	1,464,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		3,618.00000	4,213,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,605.00000	1,268,000	8.63	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		3,993.00000	4,622,000	8.63	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	6,287
R209	On	06/05/2010	Bond Future			8.92000	8.95100		12.00	0.00	0	0
R209	On	05/08/2010	Bond Future			9.12400	9.02200		12.75	0.00	0	1,821
R209	On	04/11/2010	Bond Future			9.15800	9.05300		13.00	0.00	0	0
R209	On	03/02/2011	Bond Future			9.19300	9.08500		13.75	0.00	0	0
Total R209 Future										0.00	0	1,821
R209	On	05/08/2010	Bond Future	8.75	Call		1,043.00000	792,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		3,178.00000	3,702,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,481.00000	2,101,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,887.00000	3,299,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		2,669.00000	2,271,000	13.04	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	9.05	Put	2,692.00000	3,086,000	13.04	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call	2,303.00000	1,941,000	12.97	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put	3,094.00000	3,525,000	12.97	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call	3,227.00000	2,835,000	13.75	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put	3,875.00000	4,293,000	13.75	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call	3,412.00000	3,006,000	13.79	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put	3,678.00000	4,081,000	13.79	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call	3,049.00000	2,671,000	13.72	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put	4,082.00000	4,514,000	13.72	0.00	0	0
Total R209 Option									0.00	0	0
Total For R209									0.00	0	1,821
Total for Bond									5,938,188.85	955	60,250
GOVI	On	05/08/2010	GOVI			315.08100	318.00600	6.57	0.00	0	319
GOVI	On	04/11/2010	GOVI			320.35400	323.32800		0.00	0	0
Total GOVI Future									0.00	0	319
GOVI	On	05/08/2010	GOVI	315.60	Call	54,570.00000	38,473,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put	30,510.00000	43,663,000	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	56,720.00000	86,460,000		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	56,820.00000	86,560,000		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	56,620.00000	86,360,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	319
Total for GOVI									0.00	0	319
AL7T	On	05/08/2010	Index Future			344.05900	344.19800		0.00	0	58

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AL7T Future							0.00	0	58
Total For AL7T							0.00	0	58
ALBI On 05/08/2010 Index Future			313.67000	316.57900			141,151,500.00	45	1,212
ALBI On 04/11/2010 Index Future			322.40000	316.69500			0.00	0	0
Total ALBI Future							141,151,500.00	45	1,212
Total For ALBI							141,151,500.00	45	1,212
CRD1 On 05/08/2010 Index Future			138.65500	139.58400			0.00	0	2
CRD1 On 04/11/2010 Index Future			140.97600	141.92000			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			384.32300	376.92600			0.00	0	497
Total ILBI Future							0.00	0	497
Total For ILBI							0.00	0	497
OTH1 On 05/08/2010 Index Future			305.55600	308.37500			0.00	0	3
OTH1 On 04/11/2010 Index Future			310.67000	313.53600			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			311.26600	314.14800			0.00	0	100
TRT1 On 04/11/2010 Index Future			316.47600	319.40600			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							141,151,500.00	45	1,872
JIBAR On 19/05/2010 Jibar Future			6.62600	6.52000			0.00	0	0
JIBAR On 15/06/2010 Jibar Future			6.61500	6.51000			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.59600	6.46000			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.59400	6.45000			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.60700	6.47000			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.63000	6.49000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 15/12/2010 Jibar Future			6.64500	6.51000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.93200	6.69000			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			7.27900	6.93000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			7.63400	7.23000			0.00	0	3,500
JIBAR On 21/12/2011 Jibar Future			7.94200	7.50000			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			8.09400	7.68000			0.00	0	0
Total Jibar Future							0.00	0	21,500
Total For JIBAR FUTURE							0.00	0	21,500
Total for Jibar							0.00	0	21,500
Total for Derivatives :							147,089,688.85	1,000	83,941
R155 On 31/08/2011 Spot Bond			7.36000	7.16000			0.00	0	0
Total R155 SPOT							0.00	0	0
Total For R155							0.00	0	0
R157 On 15/09/2015 Spot Bond			8.30000	8.10000			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			9.15000	9.02000			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			8.28000	8.08000			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			8.88000	8.69000			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			8.96000	8.77000			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			8.25000	8.05000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R206 SPOT							0.00	0	0
Total For R206							0.00	0	0
R207 On 15/01/2020 Spot Bond			9.00500	8.84000			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			9.08000	8.92500			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			9.07000	8.97000			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
Total for SPOT :							0.00	0	0
Total Futures							146,166,738.85	100	66,111
Total Options							922,950.00	900	17,830
Grand Total:							147,089,688.85	1,000	83,941