



Interest Rates Daily MTM Report

Daily summary for: 10/05/2010

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			8.18300	8.39700		4.00	0.00	0	5,757
R157 On 04/11/2010 Bond Future			8.21900	8.44700		4.00	0.00	0	0
R157 On 03/02/2011 Bond Future			8.26300	8.50700		4.00	0.00	0	0
Total R157 Future							0.00	0	5,757
R157 On 05/08/2010 Bond Future	8.75	Call		2,027.00000	2,803,000	4.13	0.00	0	0
R157 On 05/08/2010 Bond Future	8.75	Put		416.00000	202,000	4.13	0.00	0	0
R157 On 05/08/2010 Bond Future	8.50	Call		1,272.00000	1,902,000	4.08	0.00	0	0
R157 On 05/08/2010 Bond Future	8.50	Put		799.00000	439,000	4.08	0.00	0	500
R157 On 05/08/2010 Bond Future	9.00	Call		2,929.00000	3,808,000	4.18	0.00	0	0
R157 On 05/08/2010 Bond Future	9.00	Put		194.00000	82,000	4.18	0.00	0	0
R157 On 05/08/2010 Bond Future	8.25	Put		1,389.00000	852,000	4.04	0.00	0	0
R157 On 05/08/2010 Bond Future	8.25	Call		710.00000	1,163,000	4.04	0.00	0	500
R157 On 04/11/2010 Bond Future	8.50	Call		1,514.00000	2,095,000	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		1,282.00000	856,000	4.08	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		1,634.00000	2,240,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		1,183.00000	782,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		1,400.00000	1,956,000	4.07	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		1,387.00000	936,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Call		734.00000	1,056,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		3,302.00000	2,600,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		796.00000	1,137,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		3,150.00000	2,467,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		676.00000	980,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		3,459.00000	2,739,000	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			9.03600	9.22300		9.75	0.00	0	20,528
R186	On	04/11/2010	Bond Future			9.07700	9.26900		10.00	0.00	0	0
R186	On	03/02/2011	Bond Future			9.11800	9.31700		10.25	0.00	0	0
Total R186 Future										0.00	0	20,528
R186	On	05/08/2010	Bond Future	9.25	Call		2,342.00000	3,310,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		2,099.00000	1,359,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		672.00000	1,100,000	9.75	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		5,068.00000	3,788,000	9.75	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		5,242.00000	6,660,000	10.19	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		634.00000	344,000	10.19	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		7,002.00000	8,553,000	10.29	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		308.00000	152,000	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		3,170.00000	4,091,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		3,340.00000	2,530,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		3,396.00000	4,355,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		3,120.00000	2,348,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		2,952.00000	3,836,000	10.11	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		3,569.00000	2,723,000	10.11	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		6,171.00000	4,983,000	9.90	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		1,398.00000	1,941,000	9.90	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		2,711.00000	3,467,000	10.25	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		5,552.00000	4,537,000	10.25	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		2,894.00000	3,683,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		5,279.00000	4,298,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		2,537.00000	3,262,000	10.23	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		5,836.00000	4,790,000	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			8.16000	8.38500		3.75	0.00	0	1,174
R201	On	04/11/2010	Bond Future			8.19400	8.43600		3.75	0.00	0	0
R201	On	03/02/2011	Bond Future			8.23500	8.49400		3.50	0.00	0	0
Total R201 Future										0.00	0	1,174
R201	On	05/08/2010	Bond Future	9.00	Call		2,328.00000	3,067,000	3.91	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		131.00000	51,000	3.91	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,233.00000	1,722,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		1,013.00000	665,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		1,327.00000	1,836,000	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		936.00000	608,000	3.83	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,142.00000	1,611,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		1,094.00000	726,000	3.81	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		593.00000	888,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		2,217.00000	1,665,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		645.00000	957,000	3.51	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		2,103.00000	1,568,000	3.51	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		543.00000	822,000	3.49	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		2,334.00000	1,765,000	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			8.77700	8.97700		6.00	0.00	0	3,317
R203	On	04/11/2010	Bond Future			8.83100	9.04100		6.00	0.00	0	0
R203	On	03/02/2011	Bond Future			8.89100	9.11100		6.00	0.00	0	0
Total R203 Future										0.00	0	3,317
R203	On	05/08/2010	Bond Future	9.25	Call		2,020.00000	2,750,000	6.22	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		655.00000	370,000	6.22	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		2,250.00000	2,909,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		1,233.00000	856,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		2,399.00000	3,080,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		1,141.00000	786,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		2,107.00000	2,744,000	6.21	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		1,332.00000	933,000	6.21	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		905.00000	1,240,000	5.93	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		3,863.00000	3,146,000	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		979.00000	1,332,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		3,691.00000	2,992,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		836.00000	1,153,000	5.92	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		4,041.00000	3,306,000	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			8.85300	9.05200		6.75	0.00	0	2,664
R204	On	04/11/2010	Bond Future			8.90200	9.11000		7.00	0.00	0	0
R204	On	03/02/2011	Bond Future			8.95400	9.17100		7.00	0.00	0	0
Total R204 Future										0.00	0	2,664
R204	On	05/08/2010	Bond Future	9.25	Call		1,913.00000	2,673,000	6.92	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		822.00000	469,000	6.92	0.00	0	780
R204	On	04/11/2010	Bond Future	9.25	Call		2,345.00000	3,031,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		1,590.00000	1,139,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		2,501.00000	3,210,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		1,478.00000	1,051,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		2,195.00000	2,856,000	7.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,709.00000	1,233,000	7.16	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		922.00000	1,268,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		4,559.00000	3,748,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		999.00000	1,365,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		4,358.00000	3,568,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		850.00000	1,177,000	6.91	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		4,765.00000	3,935,000	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										0.00	0	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			8.17000	8.38900		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			8.20900	8.44600		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			8.25800	8.51700		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		1,832.00000	2,408,000	3.12	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		92.00000	35,000	3.12	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		929.00000	1,301,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		783.00000	513,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,003.00000	1,390,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		723.00000	468,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		859.00000	1,215,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		848.00000	562,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		425.00000	643,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		1,733.00000	1,298,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		463.00000	694,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		1,643.00000	1,222,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		389.00000	595,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		1,824.00000	1,378,000	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			8.89900	9.09700		7.75	0.00	0	872
R207	On	04/11/2010	Bond Future			8.94300	9.14900		7.75	0.00	0	0
R207	On	03/02/2011	Bond Future			8.99000	9.20400		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										0.00	0	872
R207	On	05/08/2010	Bond Future	9.50	Call		2,830.00000	3,732,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		545.00000	296,000	8.05	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		1,875.00000	2,623,000	7.94	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		998.00000	595,000	7.94	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		5,172.00000	4,125,000	7.60	1,237,500.00	300	150
R207	On	05/08/2010	Bond Future	8.25	Call		109.00000	214,000	7.60	32,100.00	150	250
R207	On	04/11/2010	Bond Future	9.25	Call		2,315.00000	3,005,000	7.95	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1,746.00000	1,261,000	7.95	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		2,474.00000	3,189,000	7.97	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,625.00000	1,165,000	7.97	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		2,163.00000	2,828,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,875.00000	1,365,000	7.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		1,406.00000	1,859,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		3,968.00000	3,225,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		1,508.00000	1,982,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		3,783.00000	3,061,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,309.00000	1,741,000	7.98	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		4,159.00000	3,395,000	7.98	0.00	0	0
Total R207 Option										1,269,600.00	450	650
Total For R207										1,269,600.00	450	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			8.97200	9.16000		8.50	0.00	0	6,287
R208	On	04/11/2010	Bond Future			9.01800	9.21200		8.50	0.00	0	0
R208	On	03/02/2011	Bond Future			9.06500	9.26600		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		2,700.00000	3,542,000	8.83	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		700.00000	409,000	8.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		2,180.00000	2,822,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,957.00000	1,449,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		2,337.00000	3,005,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,822.00000	1,340,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		2,030.00000	2,646,000	8.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		2,101.00000	1,566,000	8.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		1,363.00000	1,780,000	8.65	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		4,414.00000	3,659,000	8.65	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		1,464.00000	1,901,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		4,213.00000	3,478,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,268.00000	1,665,000	8.63	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		4,622.00000	3,847,000	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			8.94900	9.12400		12.75	0.00	0	1,821
R209	On	04/11/2010	Bond Future			8.97800	9.15800		13.00	0.00	0	0
R209	On	03/02/2011	Bond Future			9.00900	9.19300		13.75	0.00	0	0
Total R209 Future										0.00	0	1,821
R209	On	05/08/2010	Bond Future	8.75	Call		792.00000	1,206,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		3,702.00000	2,778,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,101.00000	2,746,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		3,299.00000	2,577,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		2,271.00000	2,946,000	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	3,086.00000	2,394,000	13.04	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call	1,941.00000	2,554,000	12.97	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put	3,525.00000	2,771,000	12.97	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call	2,835.00000	3,495,000	13.75	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put	4,293.00000	3,564,000	13.75	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call	3,006.00000	3,690,000	13.79	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put	4,081.00000	3,377,000	13.79	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call	2,671.00000	3,307,000	13.72	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put	4,514.00000	3,762,000	13.72	0.00	0	0
Total R209 Option									0.00	0	0
Total For R209									0.00	0	1,821
Total for Bond									1,269,600.00	450	60,250
GOVI	On	05/08/2010	GOVI			318.65900	315.08100	6.57	6,373,180.00	2	321
GOVI	On	04/11/2010	GOVI			323.99200	320.35400		0.00	0	0
Total GOVI Future									6,373,180.00	2	321
GOVI	On	05/08/2010	GOVI	315.60	Call	38,473.00000	57,672,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put	43,663.00000	27,082,000	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	86,460.00000	50,080,000		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	86,560.00000	50,180,000		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	86,360.00000	49,980,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									6,373,180.00	2	321
Total for GOVI									6,373,180.00	2	321
AL7T	On	05/08/2010	Index Future			343.92900	344.05900		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			317.30700	313.67000			38,076,840.00	12	1,212
ALBI	On	04/11/2010			322.58200	322.40000			0.00	0	0
Total ALBI Future									38,076,840.00	12	1,212
Total For ALBI									38,076,840.00	12	1,212
CRD1	On	05/08/2010			139.73100	138.65500			0.00	0	2
CRD1	On	04/11/2010			142.07000	140.97600			0.00	0	0
Total CRD1 Future									0.00	0	2
Total For CRD1									0.00	0	2
ILBI	On	05/08/2010			377.89500	384.32300			11,336,850.00	3	500
Total ILBI Future									11,336,850.00	3	500
Total For ILBI									11,336,850.00	3	500
OTH1	On	05/08/2010			309.54100	305.55600			0.00	0	3
OTH1	On	04/11/2010			314.72200	310.67000			0.00	0	0
Total OTH1 Future									0.00	0	3
Total For OTH1									0.00	0	3
TRT1	On	05/08/2010			314.80600	311.26600			0.00	0	100
TRT1	On	04/11/2010			320.07500	316.47600			0.00	0	0
Total TRT1 Future									0.00	0	100
Total For TRT1									0.00	0	100
Total for Index									49,413,690.00	15	1,875
JIBAR	On	19/05/2010			6.60500	6.62600			0.00	0	0
JIBAR	On	15/06/2010			6.57600	6.61500			0.00	0	0
JIBAR	On	21/07/2010			6.54100	6.59600			0.00	0	1,000
JIBAR	On	18/08/2010			6.52100	6.59400			0.00	0	1,000
JIBAR	On	15/09/2010			6.52100	6.60700			0.00	0	1,000
JIBAR	On	20/10/2010			6.52200	6.63000			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			6.53200	6.64500			0.00	0	0
JIBAR	On	16/03/2011	Jibar Future			6.76800	6.93200			0.00	0	5,500
JIBAR	On	15/06/2011	Jibar Future			7.10600	7.27900			0.00	0	4,500
JIBAR	On	21/09/2011	Jibar Future			7.47500	7.63400			0.00	0	3,500
JIBAR	On	21/12/2011	Jibar Future			7.78200	7.94200			0.00	0	5,000
JIBAR	On	20/03/2012	Jibar Future			7.94200	8.09400			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 :										57,056,470.00	467	83,946
R155	On	31/08/2011	Spot Bond			7.16000	7.36000			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			8.10500	8.30000			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			8.97500	9.15000			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			8.07000	8.28000			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			8.68500	8.88000			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			8.77000	8.96000			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			8.05500	8.25000			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			8.82000	9.00500			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			8.90500	9.08000			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			8.90000	9.07000			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							55,786,870.00	17	66,116
Total Options							1,269,600.00	450	17,830
Grand Total:							57,056,470.00	467	83,946