



Interest Rates Daily MTM Report

Daily summary for: 12/05/2010

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			8.08300	8.17100		4.00	0.00	0	5,757
R157	On	04/11/2010	Bond Future			8.16700	8.26100		4.00	0.00	0	0
R157	On	03/02/2011	Bond Future			8.22300	8.32300		4.00	0.00	0	0
Total R157 Future										0.00	0	5,757
R157	On	05/08/2010	Bond Future	8.75	Call		2,847.00000	3,203,000	4.13	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		190.00000	135,000	4.13	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		1,937.00000	2,244,000	4.08	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		418.00000	315,000	4.08	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		3,858.00000	4,244,000	4.18	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		77.00000	52,000	4.18	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		822.00000	650,000	4.04	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,189.00000	1,427,000	4.04	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		1,973.00000	2,240,000	4.08	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		920.00000	770,000	4.08	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,114.00000	2,390,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		842.00000	701,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		1,839.00000	2,095,000	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		1,005.00000	844,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Call		964.00000	1,114,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		2,761.00000	2,489,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,039.00000	1,197,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		2,622.00000	2,358,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		892.00000	1,034,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		2,904.00000	2,624,000	3.98	0.00	0	0
Total R157 Option										0.00	0	1,000
Total For R157										0.00	0	6,757
R186	On	05/08/2010	Bond Future			8.93000	9.00400		9.75	0.00	0	20,528
R186	On	04/11/2010	Bond Future			8.99100	9.06800		10.00	0.00	0	0
R186	On	03/02/2011	Bond Future			9.03700	9.11600		10.25	0.00	0	0
Total R186 Future										0.00	0	20,528
R186	On	05/08/2010	Bond Future	9.25	Call		3,493.00000	3,957,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		1,246.00000	1,021,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		1,187.00000	1,425,000	9.75	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		3,579.00000	3,128,000	9.75	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		6,915.00000	7,532,000	10.19	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		303.00000	231,000	10.19	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		8,829.00000	9,482,000	10.29	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		132.00000	95,000	10.29	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		4,131.00000	4,553,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,488.00000	2,203,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,396.00000	4,833,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,307.00000	2,038,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		3,874.00000	4,281,000	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		2,678.00000	2,379,000	10.11	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		4,923.00000	4,482,000	9.90	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		1,963.00000	2,228,000	9.90	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		3,469.00000	3,811,000	10.25	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		4,521.00000	4,148,000	10.25	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,684.00000	4,040,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		4,281.00000	3,922,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,262.00000	3,592,000	10.23	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		4,772.00000	4,387,000	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			8.05900	8.14800		3.75	0.00	0	1,174
R201	On	04/11/2010	Bond Future			8.14500	8.24000		3.75	0.00	0	0
R201	On	03/02/2011	Bond Future			8.19900	8.30000		3.50	0.00	0	0
Total R201 Future										0.00	0	1,174
R201	On	05/08/2010	Bond Future	9.00	Call		3,107.00000	3,417,000	3.91	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		47.00000	31,000	3.91	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,616.00000	1,829,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		719.00000	602,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		1,727.00000	1,947,000	3.83	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		658.00000	548,000	3.83	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,509.00000	1,715,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		784.00000	659,000	3.81	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		801.00000	932,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,791.00000	1,590,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		866.00000	1,004,000	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		1,690.00000	1,496,000	3.51	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		740.00000	864,000	3.49	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		1,896.00000	1,688,000	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			8.66800	8.76500		6.00	0.00	0	3,317
R203	On	04/11/2010	Bond Future			8.75600	8.85800		6.00	0.00	0	0
R203	On	03/02/2011	Bond Future			8.82300	8.93000		6.00	0.00	0	0
Total R203 Future										0.00	0	3,317
R203	On	05/08/2010	Bond Future	9.25	Call		2,794.00000	3,197,000	6.22	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		353.00000	258,000	6.22	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		2,813.00000	3,166,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		894.00000	740,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		2,981.00000	3,344,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		821.00000	676,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		2,650.00000	2,993,000	6.21	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		973.00000	809,000	6.21	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,169.00000	1,356,000	5.93	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		3,262.00000	2,934,000	5.93	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,257.00000	1,454,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		3,104.00000	2,785,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,086.00000	1,264,000	5.92	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		3,426.00000	3,089,000	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			8.73400	8.82100		6.75	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			8.81300	8.90300		7.00	0.00	0	0
R204	On	03/02/2011	Bond Future			8.87100	8.96400		7.00	0.00	0	0
Total R204 Future										0.00	0	2,664
R204	On	05/08/2010	Bond Future	9.25	Call		2,806.00000	3,195,000	6.92	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		421.00000	317,000	6.92	0.00	0	780
R204	On	04/11/2010	Bond Future	9.25	Call		3,022.00000	3,354,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		1,136.00000	971,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,201.00000	3,544,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		1,047.00000	893,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		2,847.00000	3,170,000	7.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,230.00000	1,056,000	7.16	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,246.00000	1,421,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		3,779.00000	3,453,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,342.00000	1,525,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		3,598.00000	3,280,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,155.00000	1,321,000	6.91	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		3,967.00000	3,632,000	6.91	0.00	0	0
Total R204 Option										0.00	0	780
Total For R204										0.00	0	3,444
R206	On	05/08/2010	Bond Future			8.05700	8.14700		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			8.15700	8.25600		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			8.22300	8.32900		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		2,470.00000	2,721,000	3.12	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		30.00000	19,000	3.12	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,217.00000	1,390,000	3.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future	8.50	Put		557.00000	461,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,304.00000	1,483,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		510.00000	419,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,134.00000	1,301,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		609.00000	507,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		574.00000	676,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		1,409.00000	1,243,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		621.00000	728,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		1,328.00000	1,167,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		529.00000	625,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		1,491.00000	1,319,000	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			8.79100	8.85600		7.75	0.00	0	872
R207	On	04/11/2010	Bond Future			8.86200	8.92900		7.75	0.00	0	0
R207	On	03/02/2011	Bond Future			8.91500	8.98500		8.00	0.00	0	0
Total R207 Future										0.00	0	872
R207	On	05/08/2010	Bond Future	9.50	Call		3,942.00000	4,273,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		254.00000	201,000	8.05	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		2,803.00000	3,093,000	7.94	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		523.00000	429,000	7.94	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		3,904.00000	3,576,000	7.60	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		245.00000	301,000	7.60	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		3,052.00000	3,305,000	7.95	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1,228.00000	1,094,000	7.95	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,237.00000	3,497,000	7.97	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	9.30	Put		1,133.00000	1,006,000	7.97	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		2,873.00000	3,117,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,330.00000	1,187,000	7.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		1,867.00000	2,036,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		3,205.00000	2,978,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		1,990.00000	2,167,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		3,041.00000	2,822,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,748.00000	1,911,000	7.98	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		3,374.00000	3,141,000	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			8.84500	8.94000		8.50	0.00	0	6,287
R208	On	04/11/2010	Bond Future			8.91400	9.01300		8.50	0.00	0	0
R208	On	03/02/2011	Bond Future			8.96500	9.06800		8.75	0.00	0	0
Total R208 Future										0.00	0	6,287
R208	On	05/08/2010	Bond Future	9.50	Call		3,695.00000	4,180,000	8.83	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		367.00000	270,000	8.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		2,835.00000	3,211,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,432.00000	1,213,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,018.00000	3,406,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,323.00000	1,116,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		2,659.00000	3,021,000	8.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,549.00000	1,316,000	8.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		1,768.00000	2,018,000	8.65	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		3,665.00000	3,306,000	8.65	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		1,889.00000	2,149,000	8.67	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	8.80	Put		3,484.00000	3,135,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,653.00000	1,892,000	8.63	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		3,853.00000	3,483,000	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			8.86400	8.91700		12.75	0.00	0	1,821
R209	On	04/11/2010	Bond Future			8.91100	8.96500		13.00	0.00	0	0
R209	On	03/02/2011	Bond Future			8.94500	9.00000		13.75	0.00	0	0
Total R209 Future										0.00	0	1,821
R209	On	05/08/2010	Bond Future	8.75	Call		1,293.00000	1,457,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,616.00000	2,364,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,792.00000	3,013,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,522.00000	2,324,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		2,994.00000	3,226,000	13.04	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,342.00000	2,154,000	13.04	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,597.00000	2,810,000	12.97	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,713.00000	2,507,000	12.97	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		3,524.00000	3,744,000	13.75	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		3,524.00000	3,320,000	13.75	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,720.00000	3,947,000	13.79	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		3,338.00000	3,140,000	13.79	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		3,335.00000	3,547,000	13.72	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		3,721.00000	3,508,000	13.72	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	1,821
Total for Bond										0.00	0	60,100
GOVI	On	05/08/2010	GOVI			320.40600	319.14200		6.57	0.00	0	321

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/11/2010	GOVI			325.76900	324.48400			0.00	0	0
Total GOVI Future										0.00	0	321
GOVI	On	05/08/2010	GOVI	315.60	Call		60,511.00000	68,714,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		25,091.00000	20,654,000	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		45,160.00000	32,310,000		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		45,260.00000	32,410,000		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		45,060.00000	32,210,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	321
Total for GOVI										0.00	0	321
AL7T	On	05/08/2010	Index Future			346.13700	344.62300			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			319.09000	317.80900			0.00	0	1,212
ALBI	On	04/11/2010	Index Future			324.43100	323.12900			0.00	0	0
Total ALBI Future										0.00	0	1,212
Total For ALBI										0.00	0	1,212
CRD1	On	05/08/2010	Index Future			140.18700	139.82500			0.00	0	2
CRD1	On	04/11/2010	Index Future			142.53300	142.16500			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			378.52900	378.28400			0.00	0	500
Total ILBI Future										0.00	0	500
Total For ILBI										0.00	0	500
OTH1	On	05/08/2010	Index Future			311.53200	310.15600			0.00	0	3

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTH1 On 04/11/2010 Index Future			316.74600	315.34700			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			316.53500	315.28600			0.00	0	100
TRT1 On 04/11/2010 Index Future			321.83400	320.56300			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,875
JIBAR On 19/05/2010 Jibar Future			6.60300	6.60600			0.00	0	0
JIBAR On 15/06/2010 Jibar Future			6.55900	6.57600			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.51900	6.53800			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.49100	6.51100			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.49100	6.51100			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.49200	6.51200			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.49700	6.51700			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.72600	6.75400			0.00	100	5,500
JIBAR On 15/06/2011 Jibar Future			7.06800	7.09200			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			7.43400	7.46100			0.00	0	3,500
JIBAR On 21/12/2011 Jibar Future			7.74100	7.76600			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			7.91100	7.93200			0.00	0	0
Total Jibar Future							0.00	100	21,500
Total For JIBAR FUTURE							0.00	100	21,500
Total for Jibar							0.00	100	21,500
Total for Derivatives :							0.00	100	83,796
R155 On 31/08/2011 Spot Bond			7.03500	7.14000			0.00	0	0
Total R155 SPOT							0.00	0	0
Total For R155							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 15/09/2015 Spot Bond			8.01000	8.08500			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			8.87000	8.93000			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			7.97500	8.05000			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			8.59000	8.67000			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	8.74000			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			7.96000	8.03500			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			8.71500	8.78000			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			8.78000	8.86500			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			8.82000	8.86500			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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures							0.00	100	66,116
Total Options							0.00	0	17,680
Grand Total:							0.00	100	83,796