



Interest Rates Daily MTM Report

Daily summary for: 13/05/2010

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			7.98700	8.08300		4.00	0.00	0	5,757
R157	On	04/11/2010	Bond Future			8.06400	8.16700		4.00	0.00	0	0
R157	On	03/02/2011	Bond Future			8.11300	8.22300		4.00	0.00	0	0
Total R157 Future										0.00	0	5,757
R157	On	05/08/2010	Bond Future	8.75	Call		3,203.00000	3,608,000	4.13	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		135.00000	91,000	4.13	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,244.00000	2,604,000	4.08	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		315.00000	225,000	4.08	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		4,244.00000	4,674,000	4.18	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		52.00000	32,000	4.18	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		650.00000	492,000	4.04	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,427.00000	1,719,000	4.04	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,240.00000	2,555,000	4.08	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		770.00000	625,000	4.08	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,390.00000	2,715,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		701.00000	566,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,095.00000	2,400,000	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		844.00000	690,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Call		1,114.00000	1,298,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		2,489.00000	2,207,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,197.00000	1,390,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		2,358.00000	2,085,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,034.00000	1,209,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		2,624.00000	2,333,000	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			8.82600	8.93000		9.75	0.00	0	20,528
R186	On	04/11/2010	Bond Future			8.88400	8.99100		10.00	0.00	0	0
R186	On	03/02/2011	Bond Future			8.92700	9.03700		10.25	0.00	0	0
Total R186 Future										0.00	0	20,528
R186	On	05/08/2010	Bond Future	9.25	Call		3,957.00000	4,673,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		1,021.00000	757,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		1,425.00000	1,825,000	9.75	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		3,128.00000	2,549,000	9.75	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		7,532.00000	8,434,000	10.19	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		231.00000	153,000	10.19	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		9,482.00000	10,426,000	10.29	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		95.00000	60,000	10.29	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		4,553.00000	5,189,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,203.00000	1,847,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,833.00000	5,490,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,038.00000	1,703,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,281.00000	4,897,000	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		2,379.00000	2,003,000	10.11	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		4,482.00000	3,904,000	9.90	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		2,228.00000	2,643,000	9.90	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		3,811.00000	4,331,000	10.25	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		4,148.00000	3,661,000	10.25	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		4,040.00000	4,579,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		3,922.00000	3,454,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,592.00000	4,094,000	10.23	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		4,387.00000	3,882,000	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			7.96300	8.05900		3.75	0.00	0	1,174
R201	On	04/11/2010	Bond Future			8.04100	8.14500		3.75	0.00	0	0
R201	On	03/02/2011	Bond Future			8.08700	8.19900		3.50	0.00	0	0
Total R201 Future										0.00	0	1,174
R201	On	05/08/2010	Bond Future	9.00	Call		3,417.00000	3,758,000	3.91	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		31.00000	18,000	3.91	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,829.00000	2,080,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		602.00000	489,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		1,947.00000	2,206,000	3.83	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		548.00000	444,000	3.83	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,715.00000	1,958,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		659.00000	539,000	3.81	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		932.00000	1,094,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,590.00000	1,382,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,004.00000	1,174,000	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		1,496.00000	1,297,000	3.51	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		864.00000	1,018,000	3.49	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		1,688.00000	1,473,000	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			8.57300	8.66800		6.00	0.00	0	3,317
R203	On	04/11/2010	Bond Future			8.65600	8.75600		6.00	0.00	0	0
R203	On	03/02/2011	Bond Future			8.71900	8.82300		6.00	0.00	0	0
Total R203 Future										0.00	0	3,317
R203	On	05/08/2010	Bond Future	9.25	Call		3,197.00000	3,615,000	6.22	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		258.00000	185,000	6.22	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,166.00000	3,535,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		740.00000	608,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,344.00000	3,721,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		676.00000	553,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		2,993.00000	3,352,000	6.21	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		809.00000	667,000	6.21	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,356.00000	1,558,000	5.93	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		2,934.00000	2,631,000	5.93	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,454.00000	1,666,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		2,785.00000	2,493,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,264.00000	1,457,000	5.92	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		3,089.00000	2,777,000	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			8.64000	8.73400		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			8.71400	8.81300		7.00	0.00	0	0
R204	On	03/02/2011	Bond Future			8.76800	8.87100		7.00	0.00	0	0
Total R204 Future										0.00	0	2,664
R204	On	05/08/2010	Bond Future	9.25	Call		3,195.00000	3,643,000	6.92	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		317.00000	229,000	6.92	0.00	0	780
R204	On	04/11/2010	Bond Future	9.25	Call		3,354.00000	3,744,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		971.00000	810,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,544.00000	3,944,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		893.00000	742,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,170.00000	3,549,000	7.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,056.00000	884,000	7.16	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,421.00000	1,635,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		3,453.00000	3,109,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,525.00000	1,751,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		3,280.00000	2,948,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,321.00000	1,526,000	6.91	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		3,632.00000	3,278,000	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			7.95900	8.05700		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			8.05000	8.15700		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			8.10600	8.22300		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		2,721.00000	2,999,000	3.12	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		19.00000	11,000	3.12	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,390.00000	1,592,000	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		461.00000	371,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,483.00000	1,691,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		419.00000	335,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,301.00000	1,496,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		507.00000	409,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		676.00000	802,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		1,243.00000	1,072,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		728.00000	862,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		1,167.00000	1,004,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		625.00000	746,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		1,319.00000	1,143,000	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			8.69700	8.79100		7.75	0.00	0	872
R207	On	04/11/2010	Bond Future			8.76400	8.86200		7.75	0.00	0	0
R207	On	03/02/2011	Bond Future			8.81300	8.91500		8.00	0.00	0	0
Total R207 Future										0.00	0	872
R207	On	05/08/2010	Bond Future	9.50	Call		4,273.00000	4,772,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		201.00000	142,000	8.05	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		3,093.00000	3,539,000	7.94	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		429.00000	317,000	7.94	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		3,576.00000	3,120,000	7.60	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		301.00000	403,000	7.60	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		3,305.00000	3,698,000	7.95	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1,094.00000	917,000	7.95	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,497.00000	3,902,000	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		1,006.00000	841,000	7.97	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,117.00000	3,500,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,187.00000	1,000,000	7.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		2,036.00000	2,306,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		2,978.00000	2,667,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,167.00000	2,448,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		2,822.00000	2,522,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,911.00000	2,170,000	7.98	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		3,141.00000	2,819,000	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			8.75100	8.84500		8.50	0.00	0	6,287
R208	On	04/11/2010	Bond Future			8.81700	8.91400		8.50	0.00	0	0
R208	On	03/02/2011	Bond Future			8.86500	8.96500		8.75	0.00	0	0
Total R208 Future										0.00	0	6,287
R208	On	05/08/2010	Bond Future	9.50	Call		4,180.00000	4,686,000	8.83	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		270.00000	195,000	8.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,211.00000	3,607,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,213.00000	1,020,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,406.00000	3,814,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,116.00000	935,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,021.00000	3,405,000	8.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,316.00000	1,112,000	8.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		2,018.00000	2,284,000	8.65	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		3,306.00000	2,976,000	8.65	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		2,149.00000	2,427,000	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		3,135.00000	2,817,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,892.00000	2,147,000	8.63	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		3,483.00000	3,142,000	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			8.76100	8.86400		12.75	0.00	0	1,821
R209	On	04/11/2010	Bond Future			8.80500	8.91100		13.00	0.00	0	0
R209	On	03/02/2011	Bond Future			8.83600	8.94500		13.75	0.00	0	0
Total R209 Future										0.00	0	1,821
R209	On	05/08/2010	Bond Future	8.75	Call		1,457.00000	1,830,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,364.00000	1,918,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,013.00000	3,493,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,324.00000	1,969,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,226.00000	3,724,000	13.04	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,154.00000	1,817,000	13.04	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,810.00000	3,270,000	12.97	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,507.00000	2,132,000	12.97	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		3,744.00000	4,216,000	13.75	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		3,320.00000	2,939,000	13.75	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,947.00000	4,434,000	13.79	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		3,140.00000	2,775,000	13.79	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		3,547.00000	4,005,000	13.72	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		3,508.00000	3,113,000	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			322.16600	320.40600		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			327.55900	325.76900			0.00	0	0
Total GOVI Future										0.00	0	321
GOVI	On	05/08/2010	GOVI	315.60	Call		68,714.00000	81,168,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		20,654.00000	15,508,000	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		32,310.00000	14,410,000		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		32,410.00000	14,510,000		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		32,210.00000	14,310,000		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			348.06500	346.13700			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			320.89500	319.09000			0.00	0	1,212
ALBI	On	04/11/2010	Index Future			326.26700	324.43100			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			140.66300	140.18700			0.00	0	2
CRD1	On	04/11/2010	Index Future			143.01800	142.53300			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			380.84300	378.52900			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			313.60500	311.53200			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			318.85400	316.74600			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			318.27900	316.53500			0.00	0	100
TRT1 On 04/11/2010 Index Future			323.60600	321.83400			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			6.59000	6.60300			0.00	0	0
JIBAR On 15/06/2010 Jibar Future			6.60900	6.55900			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.56800	6.51900			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.53100	6.49100			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.53100	6.49100			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.53200	6.49200			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.53700	6.49700			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.74700	6.72600			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			7.05100	7.06800			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			7.41800	7.43400			0.00	0	3,500
JIBAR On 21/12/2011 Jibar Future			7.73100	7.74100			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			7.90100	7.91100			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 :							0.00	0	83,796
R155 On 31/08/2011 Spot Bond			6.96000	7.03500			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			7.92000	8.01000			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			8.77000	8.87000			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			7.88500	7.97500			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			8.50000	8.59000			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			8.57000	8.66000			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	7.96000			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			8.62500	8.71500			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			8.69000	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			8.72000	8.82000			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	0	66,116
Total Options							0.00	0	17,680
Grand Total:							0.00	0	83,796