



Interest Rates Daily MTM Report

Daily summary for: 19/05/2010

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			8.24600	8.10100		4.00	0.00	0	5,757
R157	On	04/11/2010	Bond Future			8.34100	8.18600		4.00	0.00	0	0
R157	On	03/02/2011	Bond Future			8.41000	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		3,111.00000	2,524,000	4.13	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		128.00000	215,000	4.13	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,151.00000	1,649,000	4.08	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		306.00000	478,000	4.08	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		4,154.00000	3,518,000	4.18	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		46.00000	85,000	4.18	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		648.00000	936,000	4.04	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,341.00000	955,000	4.04	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,162.00000	1,728,000	4.08	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		776.00000	1,029,000	4.08	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,310.00000	1,860,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		705.00000	942,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,019.00000	1,602,000	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		852.00000	1,122,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Call		1,062.00000	821,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		2,526.00000	2,983,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,143.00000	889,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		2,393.00000	2,837,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		984.00000	757,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		2,663.00000	3,134,000	3.98	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			9.11000	9.01900		9.75	0.00	0	20,528
R186	On	04/11/2010	Bond Future			9.17700	9.08400		10.00	0.00	0	0
R186	On	03/02/2011	Bond Future			9.22900	9.13300		10.25	0.00	0	0
Total R186 Future										0.00	0	20,528
R186	On	05/08/2010	Bond Future	9.25	Call		3,316.00000	2,772,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		1,208.00000	1,501,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		1,059.00000	803,000	9.75	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		3,590.00000	4,172,000	9.75	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		6,748.00000	6,003,000	10.19	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		275.00000	368,000	10.19	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		8,672.00000	7,878,000	10.29	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		114.00000	157,000	10.29	42,390.00	270	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		3,981.00000	3,494,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,483.00000	2,839,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,244.00000	3,738,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,301.00000	2,638,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		3,727.00000	3,258,000	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		2,677.00000	3,051,000	10.11	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		4,956.00000	5,504,000	9.90	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		1,850.00000	1,555,000	9.90	186,600.00	120	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		3,345.00000	2,950,000	10.25	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		4,550.00000	5,013,000	10.25	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,557.00000	3,147,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		4,307.00000	4,755,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,142.00000	2,763,000	10.23	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		4,805.00000	5,284,000	10.23	0.00	0	0
Total R186 Option										228,990.00	390	15,400
Total For R186										228,990.00	390	35,928
R201	On	05/08/2010	Bond Future			8.21100	8.06600		3.75	0.00	0	1,174
R201	On	04/11/2010	Bond Future			8.30800	8.15200		3.75	0.00	0	0
R201	On	03/02/2011	Bond Future			8.37400	8.20700		3.50	0.00	0	0
Total R201 Future										0.00	0	1,174
R201	On	05/08/2010	Bond Future	9.00	Call		3,386.00000	2,879,000	3.91	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		25.00000	49,000	3.91	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,796.00000	1,447,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		593.00000	785,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		1,914.00000	1,552,000	3.83	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		540.00000	719,000	3.83	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,681.00000	1,345,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		650.00000	855,000	3.81	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		907.00000	696,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,592.00000	1,929,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		979.00000	755,000	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		1,498.00000	1,822,000	3.51	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		840.00000	639,000	3.49	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		1,691.00000	2,038,000	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			8.80800	8.67500		6.00	0.00	0	3,317
R203	On	04/11/2010	Bond Future			8.90200	8.76300		6.00	0.00	0	0
R203	On	03/02/2011	Bond Future			8.97700	8.83100		6.00	0.00	0	0
Total R203 Future										0.00	0	3,317
R203	On	05/08/2010	Bond Future	9.25	Call		3,140.00000	2,578,000	6.22	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		237.00000	356,000	6.22	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,116.00000	2,631,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		725.00000	930,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,294.00000	2,795,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		661.00000	852,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		2,943.00000	2,472,000	6.21	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		794.00000	1,013,000	6.21	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,319.00000	1,064,000	5.93	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		2,935.00000	3,383,000	5.93	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,416.00000	1,148,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		2,786.00000	3,221,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,228.00000	985,000	5.92	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		3,091.00000	3,551,000	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			8.88400	8.74100		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			8.96800	8.82000		7.00	0.00	0	0
R204	On	03/02/2011	Bond Future			9.03300	8.87800		7.00	0.00	0	0
Total R204 Future										0.00	0	2,664
R204	On	05/08/2010	Bond Future	9.25	Call		3,133.00000	2,487,000	6.92	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		295.00000	457,000	6.92	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		1,112.00000	762,000	6.81	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		1,345.00000	1,804,000	6.81	1,172,600.00	650	650
R204	On	04/11/2010	Bond Future	9.25	Call		3,298.00000	2,749,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		954.00000	1,220,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,487.00000	2,922,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		875.00000	1,125,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,114.00000	2,581,000	7.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,038.00000	1,321,000	7.16	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,382.00000	1,094,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		3,452.00000	3,997,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,486.00000	1,183,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		3,279.00000	3,809,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,284.00000	1,011,000	6.91	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		3,632.00000	4,192,000	6.91	0.00	0	0
Total R204 Option										1,172,600.00	650	1,430
Total For R204										1,172,600.00	650	4,094
R206	On	05/08/2010	Bond Future			8.19900	8.05200		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			8.31100	8.15200		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			8.39200	8.21700		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		2,731.00000	2,319,000	3.12	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		15.00000	30,000	3.12	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,386.00000	1,107,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		443.00000	596,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,480.00000	1,190,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		403.00000	545,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,296.00000	1,027,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		488.00000	651,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		672.00000	505,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		1,223.00000	1,498,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		725.00000	549,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		1,149.00000	1,415,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		621.00000	464,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		1,300.00000	1,585,000	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			8.93000	8.81900		7.75	0.00	0	872
R207	On	04/11/2010	Bond Future			9.00600	8.89000		7.75	0.00	0	0
R207	On	03/02/2011	Bond Future			9.06500	8.94500		8.00	0.00	0	0
Total R207 Future										0.00	0	872
R207	On	05/08/2010	Bond Future	9.50	Call		4,102.00000	3,533,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		195.00000	279,000	8.05	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		2,926.00000	2,430,000	7.94	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		428.00000	584,000	7.94	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		3,686.00000	4,251,000	7.60	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		245.00000	158,000	7.60	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		3,164.00000	2,727,000	7.95	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		1,115.00000	1,345,000	7.95	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,354.00000	2,904,000	7.97	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,025.00000	1,242,000	7.97	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		2,979.00000	2,557,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,211.00000	1,456,000	7.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		1,933.00000	1,645,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		3,045.00000	3,432,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,060.00000	1,760,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		2,885.00000	3,261,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,811.00000	1,535,000	7.98	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		3,211.00000	3,610,000	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			8.97300	8.86200		8.50	0.00	0	6,287
R208	On	04/11/2010	Bond Future			9.04700	8.93200		8.50	0.00	0	0
R208	On	03/02/2011	Bond Future			9.10400	8.98400		8.75	0.00	0	0
Total R208 Future										0.00	0	6,287
R208	On	05/08/2010	Bond Future	9.50	Call		4,061.00000	3,484,000	8.83	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		255.00000	357,000	8.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,106.00000	2,665,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,216.00000	1,465,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,300.00000	2,845,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,118.00000	1,353,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		2,919.00000	2,493,000	8.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,323.00000	1,587,000	8.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		1,940.00000	1,648,000	8.65	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		3,341.00000	3,756,000	8.65	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		2,070.00000	1,764,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		3,169.00000	3,570,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,817.00000	1,537,000	8.63	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		3,521.00000	3,948,000	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			9.06500	8.97500		12.75	0.00	0	1,821
R209	On	04/11/2010	Bond Future			9.11700	9.02400		13.00	0.00	0	0
R209	On	03/02/2011	Bond Future			9.15600	9.06100		13.75	0.00	0	0
Total R209 Future										0.00	0	1,821
R209	On	05/08/2010	Bond Future	8.75	Call		1,048.00000	811,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,821.00000	3,274,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,502.00000	2,153,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,686.00000	3,043,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		2,695.00000	2,328,000	13.04	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,496.00000	2,836,000	13.04	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,319.00000	1,986,000	12.97	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,889.00000	3,262,000	12.97	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		3,239.00000	2,885,000	13.75	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		3,705.00000	4,067,000	13.75	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,427.00000	3,061,000	13.79	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		3,511.00000	3,861,000	13.79	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		3,058.00000	2,717,000	13.72	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		3,909.00000	4,284,000	13.72	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										1,401,590.00	1,040	62,750
GOVI	On	05/08/2010	GOVI			317.57400	319.76200		6.57	0.00	0	323
GOVI	On	04/11/2010	GOVI			322.89100	325.11500			0.00	0	0
Total GOVI Future										0.00	0	323
GOVI	On	05/08/2010	GOVI	315.60	Call		63,029.00000	49,010,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		21,409.00000	29,270,000	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		38,850.00000	61,090,000		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		38,950.00000	61,190,000		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		38,750.00000	60,990,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	323
Total for GOVI										0.00	0	323
AL7T	On	05/08/2010	Index Future			343.22300	345.97500			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			316.18900	318.39400			796,796,280.00	252	1,464
ALBI	On	04/11/2010	Index Future			321.48200	323.72400			0.00	0	0
Total ALBI Future										796,796,280.00	252	1,464
Total For ALBI										796,796,280.00	252	1,464
CRD1	On	05/08/2010	Index Future			139.38700	140.08700			0.00	0	2
CRD1	On	04/11/2010	Index Future			141.72100	142.43200			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			379.98300	379.56600			0.00	0	500
Total ILBI Future										0.00	0	500

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ILBI							0.00	0	500
OTH1 On 05/08/2010 Index Future			308.43400	310.53600			0.00	0	3
OTH1 On 04/11/2010 Index Future			313.38500	315.73400			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			313.73000	315.89100			0.00	0	100
TRT1 On 04/11/2010 Index Future			318.98200	321.17900			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							796,796,280.00	252	2,127
JIBAR On 19/05/2010 Jibar Future			6.60500	6.61500			0.00	0	0
JIBAR On 15/06/2010 Jibar Future			6.61600	6.62000			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.59200	6.58700			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.55400	6.54100			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.55300	6.54100			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.55400	6.54200			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.55400	6.54300			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.74700	6.73500			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			7.03300	7.01500			0.00	0	4,600
JIBAR On 21/09/2011 Jibar Future			7.39700	7.38500			0.00	0	3,500
JIBAR On 21/12/2011 Jibar Future			7.70700	7.69500			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			7.90300	7.88000			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 :							798,197,870.00	1,292	86,800
R155 On 31/08/2011 Spot Bond			7.21500	7.07000			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			8.17000	8.03000			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			9.06000	8.96000			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			8.12500	7.98500			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			8.73000	8.60000			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			8.81500	8.67000			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			8.10000	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			8.86000	8.74500			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			8.92000	8.80000			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			9.02500	8.93000			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							796,796,280.00	252	66,470
Total Options							1,401,590.00	1,040	20,330
Grand Total:							798,197,870.00	1,292	86,800