



Interest Rates Daily MTM Report

Daily summary for: 24/05/2010

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			8.18000	8.25500		4.00	0.00	0	5,757
R157	On	04/11/2010	Bond Future			8.27100	8.35100		4.00	0.00	0	0
R157	On	03/02/2011	Bond Future			8.33400	8.42000		4.00	0.00	0	0
Total R157 Future										0.00	0	5,757
R157	On	05/08/2010	Bond Future	8.75	Call		2,481.00000	2,767,000	4.13	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		214.00000	152,000	4.13	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		1,609.00000	1,842,000	4.08	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		480.00000	365,000	4.08	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		3,475.00000	3,795,000	4.18	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		84.00000	55,000	4.18	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		945.00000	763,000	4.04	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		922.00000	1,088,000	4.04	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		1,695.00000	1,896,000	4.08	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		1,040.00000	887,000	4.08	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		1,826.00000	2,036,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		952.00000	809,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		1,570.00000	1,762,000	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		1,134.00000	973,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Call		802.00000	910,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		3,006.00000	2,753,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		870.00000	983,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		2,860.00000	2,612,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		739.00000	840,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		3,158.00000	2,898,000	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			9.00400	9.09800		9.75	0.00	0	20,528
R186	On	04/11/2010	Bond Future			9.06900	9.16500		10.00	0.00	0	0
R186	On	03/02/2011	Bond Future			9.11700	9.21700		10.25	0.00	0	0
Total R186 Future										0.00	0	20,528
R186	On	05/08/2010	Bond Future	9.25	Call		2,813.00000	3,335,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		1,433.00000	1,088,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		810.00000	1,032,000	9.75	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		4,069.00000	3,424,000	9.75	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		6,084.00000	6,837,000	10.19	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		339.00000	225,000	10.19	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		7,973.00000	8,785,000	10.29	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		142.00000	88,000	10.29	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		3,535.00000	4,007,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,772.00000	2,373,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		3,782.00000	4,273,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,574.00000	2,193,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		3,296.00000	3,749,000	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		2,981.00000	2,563,000	10.11	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		5,414.00000	4,816,000	9.90	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		1,573.00000	1,847,000	9.90	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		2,982.00000	3,367,000	10.25	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		4,938.00000	4,428,000	10.25	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,181.00000	3,583,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		4,682.00000	4,189,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		2,793.00000	3,162,000	10.23	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		5,207.00000	4,681,000	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			8.15500	8.22000		3.75	0.00	0	1,174
R201	On	04/11/2010	Bond Future			8.24800	8.31700		3.75	0.00	0	0
R201	On	03/02/2011	Bond Future			8.31000	8.38400		3.50	0.00	0	0
Total R201 Future										0.00	0	1,174
R201	On	05/08/2010	Bond Future	9.00	Call		2,845.00000	3,067,000	3.91	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		48.00000	33,000	3.91	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,422.00000	1,559,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		792.00000	690,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		1,527.00000	1,670,000	3.83	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		725.00000	629,000	3.83	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,321.00000	1,452,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		862.00000	754,000	3.81	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		680.00000	760,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,945.00000	1,783,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		739.00000	824,000	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		1,839.00000	1,681,000	3.51	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		625.00000	700,000	3.49	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		2,057.00000	1,889,000	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			8.72100	8.79500		6.00	0.00	0	3,317
R203	On	04/11/2010	Bond Future			8.81200	8.88900		6.00	0.00	0	0
R203	On	03/02/2011	Bond Future			8.88200	8.96300		6.00	0.00	0	0
Total R203 Future										0.00	0	3,317
R203	On	05/08/2010	Bond Future	9.25	Call		2,620.00000	2,914,000	6.22	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		332.00000	247,000	6.22	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		2,665.00000	2,916,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		900.00000	769,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		2,831.00000	3,090,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		824.00000	701,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		2,504.00000	2,747,000	6.21	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		981.00000	842,000	6.21	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,079.00000	1,205,000	5.93	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		3,331.00000	3,067,000	5.93	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,164.00000	1,297,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		3,169.00000	2,913,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,000.00000	1,119,000	5.92	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		3,499.00000	3,229,000	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			8.81800	8.89200		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			8.90100	8.97700		7.00	0.00	0	0
R204	On	03/02/2011	Bond Future			8.96300	9.04300		7.00	0.00	0	0
Total R204 Future										0.00	0	2,664
R204	On	05/08/2010	Bond Future	9.25	Call		2,441.00000	2,746,000	6.92	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		456.00000	344,000	6.92	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		731.00000	870,000	6.81	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		1,818.00000	1,540,000	6.81	0.00	0	650
R204	On	04/11/2010	Bond Future	9.25	Call		2,707.00000	2,962,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		1,227.00000	1,065,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		2,879.00000	3,144,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		1,131.00000	979,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		2,540.00000	2,786,000	7.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,329.00000	1,158,000	7.16	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,070.00000	1,197,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		4,026.00000	3,725,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,157.00000	1,291,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		3,836.00000	3,542,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		988.00000	1,107,000	6.91	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		4,222.00000	3,913,000	6.91	0.00	0	0
Total R204 Option										0.00	0	1,430
Total For R204										0.00	0	4,094
R206	On	05/08/2010	Bond Future			8.14100	8.21800		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			8.24900	8.33200		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			8.32400	8.41400		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		2,265.00000	2,476,000	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		31.00000	19,000	3.12	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,069.00000	1,199,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		615.00000	520,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,150.00000	1,287,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		562.00000	474,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		990.00000	1,115,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		671.00000	571,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		483.00000	557,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		1,532.00000	1,379,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		526.00000	604,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		1,447.00000	1,299,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		443.00000	512,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		1,619.00000	1,462,000	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			8.84400	8.91800		7.75	0.00	0	872
R207	On	04/11/2010	Bond Future			8.91700	8.99300		7.75	0.00	0	0
R207	On	03/02/2011	Bond Future			8.97300	9.05100		8.00	0.00	0	0
Total R207 Future										0.00	0	872
R207	On	05/08/2010	Bond Future	9.50	Call		3,583.00000	3,946,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		258.00000	187,000	8.05	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		2,466.00000	2,773,000	7.94	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		550.00000	422,000	7.94	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		4,181.00000	3,785,000	7.60	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		158.00000	197,000	7.60	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		2,763.00000	3,027,000	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		1,306.00000	1,133,000	7.95	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		2,941.00000	3,215,000	7.97	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,204.00000	1,042,000	7.97	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		2,590.00000	2,846,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,414.00000	1,233,000	7.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		1,667.00000	1,836,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		3,376.00000	3,106,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		1,784.00000	1,961,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		3,206.00000	2,944,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,556.00000	1,717,000	7.98	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		3,553.00000	3,275,000	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			8.87800	8.95100		8.50	0.00	0	6,287
R208	On	04/11/2010	Bond Future			8.94900	9.02400		8.50	0.00	0	0
R208	On	03/02/2011	Bond Future			9.00200	9.08000		8.75	0.00	0	0
Total R208 Future										0.00	0	6,287
R208	On	05/08/2010	Bond Future	9.50	Call		3,582.00000	3,945,000	8.83	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		321.00000	238,000	8.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		2,738.00000	3,006,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,401.00000	1,219,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		2,920.00000	3,198,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,291.00000	1,119,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		2,562.00000	2,820,000	8.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,518.00000	1,326,000	8.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		1,693.00000	1,866,000	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		3,660.00000	3,373,000	8.65	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		1,812.00000	1,993,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		3,477.00000	3,199,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,580.00000	1,745,000	8.63	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		3,850.00000	3,556,000	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			8.90000	9.04400		12.75	0.00	0	1,821
R209	On	04/11/2010	Bond Future			8.94100	9.09500		13.00	0.00	0	0
R209	On	03/02/2011	Bond Future			8.98900	9.13300		13.75	0.00	0	0
Total R209 Future										0.00	0	1,821
R209	On	05/08/2010	Bond Future	8.75	Call		840.00000	1,204,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		3,143.00000	2,394,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,215.00000	2,793,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,939.00000	2,337,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		2,395.00000	3,000,000	13.04	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,737.00000	2,162,000	13.04	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,045.00000	2,594,000	12.97	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		3,155.00000	2,524,000	12.97	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		2,953.00000	3,482,000	13.75	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		3,963.00000	3,397,000	13.75	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,132.00000	3,680,000	13.79	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		3,759.00000	3,213,000	13.79	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		2,782.00000	3,292,000	13.72	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		4,177.00000	3,593,000	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										0.00	0	62,750
GOVI	On	05/08/2010	GOVI			319.28000	317.69800		6.57	3,192,800.00	1	325
GOVI	On	04/11/2010	GOVI			324.62500	323.01600			0.00	0	0
Total GOVI Future										3,192,800.00	1	325
GOVI	On	05/08/2010	GOVI	315.60	Call		49,259.00000	58,446,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		28,279.00000	21,646,000	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		59,840.00000	43,750,000		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		59,940.00000	43,850,000		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		59,740.00000	43,650,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										3,192,800.00	1	325
Total for GOVI										3,192,800.00	1	325
AL7T	On	05/08/2010	Index Future			344.91000	343.50800			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			317.97300	316.33500			1,370,463,630.00	431	1,462
ALBI	On	04/11/2010	Index Future			323.29700	321.63100			0.00	0	0
Total ALBI Future										1,370,463,630.00	431	1,462
Total For ALBI										1,370,463,630.00	431	1,462
CRD1	On	05/08/2010	Index Future			140.11100	139.38700			0.00	0	2
CRD1	On	04/11/2010	Index Future			142.45600	141.72000			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			379.21300	379.48900			0.00	0	501
Total ILBI Future										0.00	0	501

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ILBI							0.00	0	501
OTH1 On 05/08/2010 Index Future			310.47400	308.50500			0.00	0	3
OTH1 On 04/11/2010 Index Future			315.67200	313.67000			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			315.43200	313.85500			0.00	0	100
TRT1 On 04/11/2010 Index Future			320.71300	319.11000			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							1,370,463,630.00	431	2,126
JIBAR On 15/06/2010 Jibar Future			6.59600	6.61500			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.55700	6.59500			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.52700	6.55500			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.52100	6.54500			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.52100	6.54500			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.52200	6.54500			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.52200	6.54500			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.69400	6.74500			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.95200	7.03500			0.00	0	4,600
JIBAR On 21/09/2011 Jibar Future			7.32400	7.39500			0.00	0	3,500
JIBAR On 21/12/2011 Jibar Future			7.63900	7.70500			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			7.84000	7.90500			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 :							1,373,656,430.00	432	86,801
R155 On 31/08/2011 Spot Bond			7.17000	7.23000			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			8.12000	8.18000			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			8.96000	9.03500			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			8.08000	8.14000			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			8.66000	8.72000			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			8.76000	8.82000			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			8.06000	8.12000			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			8.79000	8.84500			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			8.83000	8.89000			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			8.91000	8.99500			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							1,373,656,430.00	432	66,471
Total Options							0.00	0	20,330
Grand Total:							1,373,656,430.00	432	86,801