



Interest Rates Daily MTM Report

Daily summary for: 02/06/2010

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			8.04600	8.08100		4.00	0.00	0	5,757
R157	On	04/11/2010	Bond Future			8.13100	8.16800		4.25	0.00	0	0
R157	On	03/02/2011	Bond Future			8.19000	8.22800		4.00	0.00	0	0
Total R157 Future										0.00	0	5,757
R157	On	05/08/2010	Bond Future	8.75	Call		3,190.00000	3,335,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		113.00000	94,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,206.00000	2,334,000	4.38	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		267.00000	231,000	4.38	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		4,244.00000	4,400,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		43.00000	35,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		571.00000	507,000	4.25	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,358.00000	1,458,000	4.25	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,286.00000	2,392,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		820.00000	761,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,438.00000	2,548,000	4.53	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		753.00000	699,000	4.53	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,137.00000	2,240,000	4.48	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		890.00000	829,000	4.48	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Call		1,030.00000	1,088,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		2,426.00000	2,324,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,119.00000	1,180,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		2,301.00000	2,201,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		946.00000	1,001,000	3.93	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		2,557.00000	2,451,000	3.93	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			8.96600	8.98900		10.00	0.00	0	20,528
R186	On	04/11/2010	Bond Future			9.03100	9.05400		10.75	0.00	0	0
R186	On	03/02/2011	Bond Future			9.08000	9.10400		11.00	0.00	0	0
Total R186 Future										0.00	0	20,528
R186	On	05/08/2010	Bond Future	9.25	Call		3,421.00000	3,557,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		1,035.00000	957,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		1,020.00000	1,079,000	10.00	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		3,273.00000	3,118,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		6,987.00000	7,175,000	11.09	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		236.00000	210,000	11.09	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		8,938.00000	9,139,000	11.37	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		101.00000	88,000	11.37	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		4,358.00000	4,474,000	11.31	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,587.00000	2,492,000	11.31	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,627.00000	4,747,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,410.00000	2,320,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,092.00000	4,204,000	11.25	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		2,768.00000	2,670,000	11.25	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		4,903.00000	4,764,000	10.75	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		2,071.00000	2,142,000	10.75	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		3,640.00000	3,737,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		4,584.00000	4,464,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,869.00000	3,970,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		4,358.00000	4,242,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,419.00000	3,512,000	10.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		4,821.00000	4,697,000	10.94	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			7.98900	8.02300		3.75	0.00	0	1,174
R201	On	04/11/2010	Bond Future			8.07200	8.10900		4.00	0.00	0	0
R201	On	03/02/2011	Bond Future			8.12700	8.16600		3.75	0.00	0	0
Total R201 Future										0.00	0	1,174
R201	On	05/08/2010	Bond Future	9.00	Call		3,537.00000	3,659,000	4.23	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		18.00000	15,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,957.00000	2,043,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		604.00000	561,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,080.00000	2,169,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		556.00000	515,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,837.00000	1,921,000	4.21	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		656.00000	611,000	4.21	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,016.00000	1,071,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,565.00000	1,492,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,096.00000	1,154,000	3.77	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		1,480.00000	1,409,000	3.77	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		940.00000	992,000	3.73	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		1,656.00000	1,579,000	3.73	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			8.66100	8.66400		6.00	0.00	0	3,767
R203	On	04/11/2010	Bond Future			8.75000	8.75300		6.50	0.00	0	0
R203	On	03/02/2011	Bond Future			8.82100	8.82400		6.25	0.00	0	0
Total R203 Future										0.00	0	3,767
R203	On	05/08/2010	Bond Future	9.25	Call		3,155.00000	3,163,000	6.51	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		195.00000	188,000	6.51	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,269.00000	3,274,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		828.00000	818,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,447.00000	3,453,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		764.00000	755,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,094.00000	3,099,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		895.00000	885,000	7.00	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,381.00000	1,383,000	6.25	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		2,964.00000	2,951,000	6.25	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,487.00000	1,489,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		2,823.00000	2,811,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,280.00000	1,282,000	6.21	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		3,110.00000	3,097,000	6.21	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	3,767
R204	On	05/08/2010	Bond Future			8.69600	8.71900		7.00	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			8.77500	8.79900		7.25	0.00	0	0
R204	On	03/02/2011	Bond Future			8.83500	8.86000		7.50	0.00	0	0
Total R204 Future										0.00	0	2,664
R204	On	05/08/2010	Bond Future	9.25	Call		3,234.00000	3,338,000	7.60	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		271.00000	244,000	7.60	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		1,115.00000	1,172,000	7.16	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		1,223.00000	1,149,000	7.16	0.00	0	650
R204	On	04/11/2010	Bond Future	9.25	Call		3,414.00000	3,503,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		953.00000	909,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,609.00000	3,700,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		880.00000	838,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,228.00000	3,314,000	7.63	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,036.00000	989,000	7.63	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,472.00000	1,519,000	7.29	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		3,445.00000	3,357,000	7.29	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,586.00000	1,635,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		3,282.00000	3,195,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,364.00000	1,409,000	7.25	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		3,615.00000	3,525,000	7.25	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			7.93900	7.98500		3.25	0.00	0	0
R206	On	04/11/2010	Bond Future			8.03300	8.08300		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			8.09500	8.14900		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		2,927.00000	3,058,000	3.65	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	11,000	3.65	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,575.00000	1,670,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		444.00000	402,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,674.00000	1,771,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		408.00000	369,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,479.00000	1,571,000	3.42	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		483.00000	438,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		813.00000	873,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		1,192.00000	1,115,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		873.00000	936,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		1,125.00000	1,050,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		756.00000	813,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		1,263.00000	1,182,000	3.04	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			8.74300	8.75600		7.75	0.00	0	3,941
R207	On	04/11/2010	Bond Future			8.81400	8.82700		8.25	0.00	0	0
R207	On	03/02/2011	Bond Future			8.86800	8.88200		8.25	0.00	0	0
Total R207 Future										0.00	0	3,941
R207	On	05/08/2010	Bond Future	9.50	Call		4,406.00000	4,473,000	8.41	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		127.00000	116,000	8.41	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		3,167.00000	3,225,000	8.19	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		296.00000	277,000	8.19	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		3,278.00000	3,207,000	7.36	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		210.00000	216,000	7.36	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		3,498.00000	3,545,000	8.70	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		1,084.00000	1,055,000	8.70	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,698.00000	3,746,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,004.00000	976,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,303.00000	3,348,000	8.65	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,170.00000	1,139,000	8.65	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		2,102.00000	2,135,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		2,857.00000	2,810,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,245.00000	2,279,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		2,713.00000	2,667,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,965.00000	1,996,000	8.20	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		3,008.00000	2,959,000	8.20	0.00	0	0
Total R207 Option										0.00	0	500
Total For R207										0.00	0	4,441
R208	On	05/08/2010	Bond Future			8.80900	8.81200		8.25	0.00	0	9,147
R208	On	04/11/2010	Bond Future			8.87900	8.88100		9.25	0.00	0	0
R208	On	03/02/2011	Bond Future			8.93200	8.93400		9.00	0.00	0	0
Total R208 Future										0.00	0	9,147
R208	On	05/08/2010	Bond Future	9.50	Call		4,275.00000	4,287,000	8.96	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		162.00000	155,000	8.96	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,444.00000	3,446,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,246.00000	1,236,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,645.00000	3,647,000	9.80	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,155.00000	1,145,000	9.80	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,247.00000	3,248,000	9.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,343.00000	1,331,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		2,101.00000	2,101,000	9.00	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		3,205.00000	3,193,000	9.00	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		2,245.00000	2,245,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		3,047.00000	3,035,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,963.00000	1,963,000	8.95	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		3,370.00000	3,358,000	8.95	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	9,147
R209	On	05/08/2010	Bond Future			8.87500	8.89700		12.75	0.00	0	1,821
R209	On	04/11/2010	Bond Future			8.92200	8.94500		14.25	0.00	0	0
R209	On	03/02/2011	Bond Future			8.95800	8.98100		14.00	0.00	0	0
Total R209 Future										0.00	0	1,821
R209	On	05/08/2010	Bond Future	8.75	Call		1,120.00000	1,178,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,286.00000	2,172,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,022.00000	3,111,000	14.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,597.00000	2,507,000	14.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,233.00000	3,326,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,426.00000	2,340,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,817.00000	2,902,000	14.54	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,778.00000	2,684,000	14.54	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		3,522.00000	3,610,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		3,376.00000	3,286,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,730.00000	3,820,000	14.08	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		3,202.00000	3,114,000	14.08	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		3,321.00000	3,405,000	13.93	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		3,560.00000	3,467,000	13.93	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	69,129
GOVI	On	05/08/2010	GOVI			320.67600	320.45400		6.57	3,206,760.00	1	324
GOVI	On	04/11/2010	GOVI			326.00800	325.78200			0.00	0	0
Total GOVI Future										3,206,760.00	1	324
GOVI	On	05/08/2010	GOVI	315.60	Call		64,626.00000	65,990,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		16,086.00000	15,230,000	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		32,180.00000	29,920,000		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		32,280.00000	30,020,000		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		32,080.00000	29,820,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										3,206,760.00	1	324
Total for GOVI										3,206,760.00	1	324
AL7T	On	05/08/2010	Index Future			346.93300	346.77400			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			319.36900	319.14000			0.00	0	1,460
ALBI	On	04/11/2010	Index Future			324.67800	324.44600			0.00	0	0
Total ALBI Future										0.00	0	1,460
Total For ALBI										0.00	0	1,460
CRD1	On	05/08/2010	Index Future			140.72300	140.64100			0.00	0	2
CRD1	On	04/11/2010	Index Future			143.06300	142.97900			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			379.87400	379.17100			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			311.86200	311.59300			0.00	0	3
OTH1 On 04/11/2010 Index Future			317.04700	316.77300			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			316.81200	316.59200			0.00	0	100
TRT1 On 04/11/2010 Index Future			322.07900	321.85500			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	2,124
JIBAR On 15/06/2010 Jibar Future			6.59300	6.59500			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.52000	6.54700			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.46800	6.49400			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.44800	6.47100			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.44800	6.47100			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.44900	6.47200			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.44900	6.47200			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.59900	6.63000			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.81600	6.87100			0.00	0	4,600
JIBAR On 21/09/2011 Jibar Future			7.18300	7.24500			0.00	0	3,500
JIBAR On 21/12/2011 Jibar Future			7.51000	7.56800			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			7.73200	7.78800			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 :							3,206,760.00	1	93,177
R155 On 31/08/2011 Spot Bond			7.03500	7.06000			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			7.99000	8.02000			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			8.92000	8.94000			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			7.93000	7.96000			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			8.59500	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			8.63500	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	7.91000			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			8.68500	8.70000			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			8.76000	8.76000			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			8.84000	8.86000			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							3,206,760.00	1	72,847
Total Options							0.00	0	20,330
Grand Total:							3,206,760.00	1	93,177