



Interest Rates Daily MTM Report

Daily summary for: 07/06/2010

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			8.13800	8.16000		4.00	0.00	0	5,757
R157	On	04/11/2010	Bond Future			8.22900	8.25200		4.25	0.00	0	0
R157	On	03/02/2011	Bond Future			8.29400	8.31900		4.00	0.00	0	0
Total R157 Future										0.00	0	5,757
R157	On	05/08/2010	Bond Future	8.75	Call		2,851.00000	2,930,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		143.00000	119,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		1,903.00000	1,964,000	4.38	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		333.00000	291,000	4.38	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		3,887.00000	3,979,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		54.00000	44,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		695.00000	631,000	4.25	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,113.00000	1,152,000	4.25	0.00	0	500
R157	On	05/08/2010	Bond Future	7.50	Put		3,183.00000	3,081,000	3.90	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		59.00000	60,000	3.90	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Call		2,032.00000	2,083,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		939.00000	888,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,177.00000	2,231,000	4.53	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	8.55	Put		865.00000	817,000	4.53	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		1,892.00000	1,941,000	4.48	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		1,018.00000	965,000	4.48	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		3,639.00000	3,545,000	4.02	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		246.00000	254,000	4.02	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		885.00000	912,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		2,665.00000	2,587,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		965.00000	994,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		2,531.00000	2,455,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		809.00000	834,000	3.93	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		2,804.00000	2,723,000	3.93	0.00	0	0
Total R157 Option										0.00	0	3,500
Total For R157										0.00	0	9,257
R186	On	05/08/2010	Bond Future			9.04600	9.09800		10.00	0.00	0	20,528
R186	On	04/11/2010	Bond Future			9.11300	9.16700		10.75	0.00	0	0
R186	On	03/02/2011	Bond Future			9.16500	9.22000		11.00	0.00	0	0
Total R186 Future										0.00	0	20,528
R186	On	05/08/2010	Bond Future	9.25	Call		2,718.00000	2,979,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		1,338.00000	1,120,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		690.00000	780,000	10.00	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		3,949.00000	3,561,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		6,065.00000	6,467,000	11.09	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		320.00000	243,000	11.09	69,984.00	288	1,444
R186	On	05/08/2010	Bond Future	10.00	Call		7,971.00000	8,410,000	11.37	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		140.00000	101,000	11.37	0.00	0	3,000
R186	On	05/08/2010	Bond Future	9.00	Call		0.00000	1,672,000	10.27	80,256.00	48	48

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2010	Bond Future	9.00	Put		0.00000	2,098,000	10.27	100,704.00	48	48
R186	On	05/08/2010	Bond Future	8.50	Put		0.00000	5,498,000	9.76	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Call		0.00000	288,000	9.76	82,944.00	288	144
R186	On	04/11/2010	Bond Future	9.25	Call		3,737.00000	3,979,000	11.31	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,992.00000	2,745,000	11.31	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		3,985.00000	4,237,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,795.00000	2,558,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		3,492.00000	3,724,000	11.25	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		3,195.00000	2,938,000	11.25	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		5,537.00000	5,186,000	10.75	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		1,678.00000	1,816,000	10.75	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		3,136.00000	3,333,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		5,119.00000	4,825,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,347.00000	3,552,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		4,875.00000	4,589,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		2,935.00000	3,122,000	10.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		5,376.00000	5,072,000	10.94	0.00	0	0
Total R186 Option										333,888.00	672	15,784
Total For R186										333,888.00	672	36,312
R201	On	05/08/2010	Bond Future			8.06900	8.09100		3.75	0.00	0	1,174
R201	On	04/11/2010	Bond Future			8.15900	8.18300		4.00	0.00	0	0
R201	On	03/02/2011	Bond Future			8.22000	8.24500		3.75	0.00	0	0
Total R201 Future										0.00	0	1,174
R201	On	05/08/2010	Bond Future	9.00	Call		3,292.00000	3,367,000	4.23	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		23.00000	17,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,774.00000	1,819,000	4.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.50	Put		679.00000	640,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		1,893.00000	1,939,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		626.00000	589,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,660.00000	1,702,000	4.21	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		737.00000	695,000	4.21	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		899.00000	925,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,709.00000	1,652,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		973.00000	1,001,000	3.77	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		1,617.00000	1,562,000	3.77	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		828.00000	852,000	3.73	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		1,804.00000	1,746,000	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			8.77200	8.79300		6.00	0.00	0	3,767
R203	On	04/11/2010	Bond Future			8.86600	8.88900		6.50	0.00	0	0
R203	On	03/02/2011	Bond Future			8.94300	8.96700		6.25	0.00	0	0
Total R203 Future										0.00	0	3,767
R203	On	05/08/2010	Bond Future	9.25	Call		2,585.00000	2,655,000	6.51	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		287.00000	250,000	6.51	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		2,787.00000	2,847,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		1,022.00000	968,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		2,954.00000	3,017,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		947.00000	896,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		2,625.00000	2,682,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		1,102.00000	1,045,000	7.00	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,118.00000	1,146,000	6.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future	8.50	Put		3,389.00000	3,302,000	6.25	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,211.00000	1,241,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		3,236.00000	3,151,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,031.00000	1,057,000	6.21	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		3,549.00000	3,460,000	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			8.81700	8.84900		7.00	1,926,708.60	20	2,664
R204	On	04/11/2010	Bond Future			8.90100	8.93400		7.25	0.00	0	0
R204	On	03/02/2011	Bond Future			8.96600	9.00100		7.50	0.00	0	0
Total R204 Future										1,926,708.60	20	2,664
R204	On	05/08/2010	Bond Future	9.25	Call		2,618.00000	2,740,000	7.60	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		391.00000	333,000	7.60	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		764.00000	810,000	7.16	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		1,609.00000	1,474,000	7.16	0.00	0	650
R204	On	04/11/2010	Bond Future	9.25	Call		2,893.00000	2,995,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		1,177.00000	1,098,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,074.00000	3,180,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		1,091.00000	1,015,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		2,722.00000	2,819,000	7.63	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,275.00000	1,191,000	7.63	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,190.00000	1,240,000	7.29	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		3,922.00000	3,784,000	7.29	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,290.00000	1,343,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		3,745.00000	3,610,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,096.00000	1,143,000	7.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/02/2011	Bond Future	8.45	Put		4,106.00000	3,965,000	7.25	0.00	0	0
Total R204 Option										0.00	0	1,430
Total For R204										1,926,708.60	20	4,094
R206	On	05/08/2010	Bond Future			8.02000	8.04300		3.25	0.00	0	0
R206	On	04/11/2010	Bond Future			8.12100	8.14600		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			8.19100	8.21800		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		2,760.00000	2,823,000	3.65	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		17.00000	13,000	3.65	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,450.00000	1,488,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		491.00000	461,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,545.00000	1,585,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		451.00000	423,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,358.00000	1,394,000	3.42	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		534.00000	501,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		732.00000	755,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		1,286.00000	1,241,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		788.00000	812,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		1,215.00000	1,170,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		678.00000	700,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		1,360.00000	1,313,000	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			8.86400	8.88500		7.75	0.00	0	3,941
R207	On	04/11/2010	Bond Future			8.93900	8.96200		8.25	0.00	0	0
R207	On	03/02/2011	Bond Future			8.99800	9.02100		8.25	0.00	0	0
Total R207 Future										0.00	0	3,941

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/08/2010	Bond Future	9.50	Call		3,709.00000	3,804,000	8.41	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		191.00000	163,000	8.41	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		2,539.00000	2,612,000	8.19	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		429.00000	379,000	8.19	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		3,938.00000	3,816,000	7.36	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		109.00000	110,000	7.36	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		2,963.00000	3,029,000	8.70	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1,328.00000	1,262,000	8.70	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,148.00000	3,217,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,233.00000	1,170,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		2,783.00000	2,846,000	8.65	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,429.00000	1,360,000	8.65	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		1,743.00000	1,782,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		3,284.00000	3,193,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		1,870.00000	1,912,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		3,124.00000	3,036,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,621.00000	1,658,000	8.20	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		3,449.00000	3,357,000	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			8.96100	8.98200		8.25	19,069,802.88	218	10,666
R208	On	04/11/2010	Bond Future			9.03600	9.05800		9.25	0.00	0	0
R208	On	03/02/2011	Bond Future			9.09400	9.11700		9.00	0.00	0	0
Total R208 Future										19,069,802.88	218	10,666
R208	On	05/08/2010	Bond Future	9.50	Call		3,352.00000	3,441,000	8.96	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		280.00000	241,000	8.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future	9.25	Call		2,751.00000	2,809,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,617.00000	1,543,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		2,932.00000	2,993,000	9.80	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,506.00000	1,435,000	9.80	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		2,575.00000	2,631,000	9.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,734.00000	1,659,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		1,638.00000	1,675,000	9.00	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		3,822.00000	3,724,000	9.00	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		1,762.00000	1,801,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		3,644.00000	3,549,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,520.00000	1,554,000	8.95	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		4,007.00000	3,907,000	8.95	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										19,069,802.88	218	10,666
R209	On	05/08/2010	Bond Future			8.96500	9.01600		12.75	0.00	0	1,821
R209	On	04/11/2010	Bond Future			9.01500	9.06800		14.25	0.00	0	0
R209	On	03/02/2011	Bond Future			9.05300	9.10700		14.00	0.00	0	0
Total R209 Future										0.00	0	1,821
R209	On	05/08/2010	Bond Future	8.75	Call		758.00000	851,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,847.00000	2,547,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,507.00000	2,683,000	14.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		3,027.00000	2,798,000	14.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		2,698.00000	2,882,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,835.00000	2,614,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,324.00000	2,490,000	14.54	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		3,230.00000	2,991,000	14.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/02/2011	Bond Future	9.00	Call		3,014.00000	3,195,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		3,828.00000	3,600,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,204.00000	3,393,000	14.08	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		3,636.00000	3,416,000	14.08	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		2,830.00000	3,004,000	13.93	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		4,030.00000	3,795,000	13.93	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	1,821
Total for Bond										21,330,399.48	910	71,532
GOVI	On	05/08/2010	GOVI			319.02000	318.27400		6.57	0.00	0	326
GOVI	On	04/11/2010	GOVI			324.32400	323.56600			0.00	0	0
Total GOVI Future										0.00	0	326
GOVI	On	05/08/2010	GOVI	315.60	Call		49,235.00000	53,264,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		22,495.00000	19,064,000	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		54,340.00000	46,760,000		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		54,440.00000	46,860,000		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		54,240.00000	46,660,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	326
Total for GOVI										0.00	0	326
AL7T	On	05/08/2010	Index Future			344.48300	344.31500			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			317.68100	316.90200			0.00	0	1,460
ALBI	On	04/11/2010	Index Future			322.96300	322.17100			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ALBI Future							0.00	0	1,460
Total For ALBI							0.00	0	1,460
CRD1 On 05/08/2010 Index Future			140.41500	140.19500			0.00	0	2
CRD1 On 04/11/2010 Index Future			142.75000	142.52600			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			380.63400	380.71400			0.00	0	501
Total ILBI Future							0.00	0	501
Total For ILBI							0.00	0	501
OTH1 On 05/08/2010 Index Future			309.98600	309.01800			0.00	0	3
OTH1 On 04/11/2010 Index Future			315.14000	314.15500			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			315.17700	314.43400			0.00	0	100
TRT1 On 04/11/2010 Index Future			320.41700	319.66200			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			6.59500	6.60500			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.53900	6.52500			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.46900	6.47500			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.44100	6.45500			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.44100	6.45500			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.44200	6.44500			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.44200	6.44500			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.58000	6.57500			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.75800	6.78500			0.00	0	4,600
JIBAR On 21/09/2011 Jibar Future			7.13300	7.12500			0.00	0	3,500

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 21/12/2011 Jibar Future			7.45900	7.45500			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			7.69700	7.68500			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 :							21,330,399.48	910	95,582
R155 On 31/08/2011 Spot Bond			7.13000	7.13000			0.00	0	0
Total R155 SPOT							0.00	0	0
Total For R155							0.00	0	0
R157 On 15/09/2015 Spot Bond			8.08000	8.08000			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			9.00000	9.00500			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			8.00500	8.00500			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			8.71000	8.70500			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	8.76000			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			7.94500	7.94500			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			8.81000	8.81000			0.00	0	0
Total R207 SPOT							0.00	0	0
Total For R207							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 31/03/2021 Spot Bond			8.91000	8.91000			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			8.93000	8.93500			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
Total Futures							20,996,511.48	238	74,368
Total Options							333,888.00	672	21,214
Grand Total:							21,330,399.48	910	95,582