



# Interest Rates Daily MTM Report

Daily summary for: 01/03/2010

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R155                     | On | 06/05/2010 | Bond Future |        |            | 7.34100   | 7.34100      |                   | 4.50       | 0.00        | 0                | 0             |
| <b>Total R155 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R155                     | On | 06/05/2010 | Bond Future | 7.50   | Call       |           | 309.00000    | 305,000           | 1.00       | 0.00        | 0                | 0             |
| R155                     | On | 06/05/2010 | Bond Future | 7.50   | Put        |           | 105.00000    | 101,000           | 1.00       | 0.00        | 0                | 0             |
| R155                     | On | 06/05/2010 | Bond Future | 7.55   | Call       |           | 528.00000    | 520,000           | 2.00       | 0.00        | 0                | 0             |
| R155                     | On | 06/05/2010 | Bond Future | 7.55   | Put        |           | 260.00000    | 252,000           | 2.00       | 0.00        | 0                | 0             |
| R155                     | On | 06/05/2010 | Bond Future | 7.45   | Call       |           | 268.00000    | 264,000           | 1.00       | 0.00        | 0                | 0             |
| R155                     | On | 06/05/2010 | Bond Future | 7.45   | Put        |           | 128.00000    | 124,000           | 1.00       | 0.00        | 0                | 0             |
| <b>Total R155 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R155</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R157                     | On | 06/05/2010 | Bond Future |        |            | 8.22400   | 8.22400      |                   | 4.50       | 0.00        | 0                | 6,883         |
| R157                     | On | 05/08/2010 | Bond Future |        |            | 8.28000   | 8.28100      |                   | 4.50       | 0.00        | 0                | 0             |
| R157                     | On | 04/11/2010 | Bond Future |        |            | 8.31100   | 8.31200      |                   | 4.75       | 0.00        | 0                | 0             |
| <b>Total R157 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>6,883</b>  |
| R157                     | On | 06/05/2010 | Bond Future | 8.50   | Call       |           | 1,743.00000  | 1,725,000         | 4.34       | 0.00        | 0                | 0             |
| R157                     | On | 06/05/2010 | Bond Future | 8.50   | Put        |           | 414.00000    | 396,000           | 4.34       | 0.00        | 0                | 0             |
| R157                     | On | 05/08/2010 | Bond Future | 8.75   | Call       |           | 2,761.00000  | 2,753,000         | 4.34       | 0.00        | 0                | 0             |
| R157                     | On | 05/08/2010 | Bond Future | 8.75   | Put        |           | 615.00000    | 602,000           | 4.34       | 0.00        | 0                | 0             |

| 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 | 8.50   | Call       |           | 1,978.00000  | 1,969,000         | 4.25       | 0.00        | 0                | 0             |
| R157                     | On | 05/08/2010 | Bond Future | 8.50   | Put        |           | 970.00000    | 956,000           | 4.25       | 0.00        | 0                | 500           |
| R157                     | On | 05/08/2010 | Bond Future | 9.00   | Call       |           | 3,645.00000  | 3,640,000         | 4.43       | 0.00        | 0                | 0             |
| R157                     | On | 05/08/2010 | Bond Future | 9.00   | Put        |           | 374.00000    | 365,000           | 4.43       | 0.00        | 0                | 500           |
| R157                     | On | 05/08/2010 | Bond Future | 8.25   | Put        |           | 1,482.00000  | 1,466,000         | 4.21       | 0.00        | 0                | 0             |
| R157                     | On | 05/08/2010 | Bond Future | 8.25   | Call       |           | 1,338.00000  | 1,327,000         | 4.21       | 0.00        | 0                | 500           |
| R157                     | On | 04/11/2010 | Bond Future | 8.50   | Call       |           | 2,458.00000  | 2,449,000         | 5.00       | 0.00        | 0                | 0             |
| R157                     | On | 04/11/2010 | Bond Future | 8.50   | Put        |           | 1,631.00000  | 1,617,000         | 5.00       | 0.00        | 0                | 0             |
| R157                     | On | 04/11/2010 | Bond Future | 8.55   | Call       |           | 2,582.00000  | 2,572,000         | 5.00       | 0.00        | 0                | 0             |
| R157                     | On | 04/11/2010 | Bond Future | 8.55   | Put        |           | 1,536.00000  | 1,522,000         | 5.00       | 0.00        | 0                | 0             |
| R157                     | On | 04/11/2010 | Bond Future | 8.45   | Call       |           | 2,338.00000  | 2,328,000         | 5.00       | 0.00        | 0                | 0             |
| R157                     | On | 04/11/2010 | Bond Future | 8.45   | Put        |           | 1,730.00000  | 1,716,000         | 5.00       | 0.00        | 0                | 0             |
| <b>Total R157 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,500</b>  |
| <b>Total For R157</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>8,383</b>  |
| R186                     | On | 06/05/2010 | Bond Future |        |            | 9.01100   | 9.02100      |                   | 10.00      | 0.00        | 0                | 19,296        |
| R186                     | On | 05/08/2010 | Bond Future |        |            | 9.05600   | 9.06800      |                   | 10.75      | 0.00        | 0                | 0             |
| R186                     | On | 04/11/2010 | Bond Future |        |            | 9.08700   | 9.09800      |                   | 11.00      | 0.00        | 0                | 0             |
| <b>Total R186 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>19,296</b> |
| R186                     | On | 06/05/2010 | Bond Future | 9.00   | Call       |           | 1,758.00000  | 1,763,000         | 9.16       | 0.00        | 0                | 0             |
| R186                     | On | 06/05/2010 | Bond Future | 9.00   | Put        |           | 1,954.00000  | 1,866,000         | 9.16       | 0.00        | 0                | 0             |
| R186                     | On | 05/08/2010 | Bond Future | 9.25   | Call       |           | 3,877.00000  | 3,917,000         | 10.00      | 0.00        | 0                | 0             |
| R186                     | On | 05/08/2010 | Bond Future | 9.25   | Put        |           | 2,221.00000  | 2,151,000         | 10.00      | 0.00        | 0                | 0             |
| R186                     | On | 05/08/2010 | Bond Future | 8.75   | Call       |           | 1,717.00000  | 1,731,000         | 9.79       | 0.00        | 0                | 1,300         |
| R186                     | On | 05/08/2010 | Bond Future | 8.75   | Put        |           | 4,700.00000  | 4,604,000         | 9.79       | 0.00        | 0                | 0             |
| R186                     | On | 05/08/2010 | Bond Future | 9.75   | Call       |           | 6,964.00000  | 7,031,000         | 10.47      | 0.00        | 0                | 0             |
| R186                     | On | 05/08/2010 | Bond Future | 9.75   | Put        |           | 943.00000    | 900,000           | 10.47      | 0.00        | 0                | 1,300         |

| 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 | 10.00  | Call       |           | 8,704.00000  | 8,783,000         | 10.74      | 0.00        | 0                | 0             |
| R186                     | On | 05/08/2010 | Bond Future | 10.00  | Put        |           | 598.00000    | 566,000           | 10.74      | 0.00        | 0                | 3,000         |
| R186                     | On | 04/11/2010 | Bond Future | 9.25   | Call       |           | 4,907.00000  | 4,939,000         | 11.00      | 0.00        | 0                | 0             |
| R186                     | On | 04/11/2010 | Bond Future | 9.25   | Put        |           | 3,537.00000  | 3,469,000         | 11.00      | 0.00        | 0                | 0             |
| R186                     | On | 04/11/2010 | Bond Future | 9.30   | Call       |           | 5,148.00000  | 5,183,000         | 11.00      | 0.00        | 0                | 0             |
| R186                     | On | 04/11/2010 | Bond Future | 9.30   | Put        |           | 3,333.00000  | 3,268,000         | 11.00      | 0.00        | 0                | 0             |
| R186                     | On | 04/11/2010 | Bond Future | 9.20   | Call       |           | 4,292.00000  | 4,325,000         | 10.00      | 0.00        | 0                | 0             |
| R186                     | On | 04/11/2010 | Bond Future | 9.20   | Put        |           | 3,370.00000  | 3,303,000         | 10.00      | 0.00        | 0                | 0             |
| <b>Total R186 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,600</b>  |
| <b>Total For R186</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>24,896</b> |
| R201                     | On | 06/05/2010 | Bond Future |        |            | 8.24100   | 8.24200      |                   | 4.25       | 0.00        | 0                | 486           |
| R201                     | On | 05/08/2010 | Bond Future |        |            | 8.29200   | 8.29300      |                   | 4.50       | 0.00        | 0                | 0             |
| R201                     | On | 04/11/2010 | Bond Future |        |            | 8.31100   | 8.31100      |                   | 4.25       | 0.00        | 0                | 0             |
| <b>Total R201 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>486</b>    |
| R201                     | On | 06/05/2010 | Bond Future | 8.50   | Call       |           | 1,329.00000  | 1,318,000         | 4.06       | 0.00        | 0                | 0             |
| R201                     | On | 06/05/2010 | Bond Future | 8.50   | Put        |           | 349.00000    | 334,000           | 4.06       | 0.00        | 0                | 0             |
| R201                     | On | 05/08/2010 | Bond Future | 9.00   | Call       |           | 2,857.00000  | 2,852,000         | 4.42       | 0.00        | 0                | 0             |
| R201                     | On | 05/08/2010 | Bond Future | 9.00   | Put        |           | 326.00000    | 317,000           | 4.42       | 0.00        | 0                | 0             |
| R201                     | On | 04/11/2010 | Bond Future | 8.50   | Call       |           | 1,733.00000  | 1,725,000         | 4.00       | 0.00        | 0                | 0             |
| R201                     | On | 04/11/2010 | Bond Future | 8.50   | Put        |           | 1,082.00000  | 1,074,000         | 4.00       | 0.00        | 0                | 0             |
| R201                     | On | 04/11/2010 | Bond Future | 8.55   | Call       |           | 1,832.00000  | 1,824,000         | 4.00       | 0.00        | 0                | 0             |
| R201                     | On | 04/11/2010 | Bond Future | 8.55   | Put        |           | 1,009.00000  | 1,001,000         | 4.00       | 0.00        | 0                | 0             |
| R201                     | On | 04/11/2010 | Bond Future | 8.45   | Call       |           | 1,637.00000  | 1,629,000         | 4.00       | 0.00        | 0                | 0             |
| R201                     | On | 04/11/2010 | Bond Future | 8.45   | Put        |           | 1,158.00000  | 1,150,000         | 4.00       | 0.00        | 0                | 0             |
| <b>Total R201 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R201</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>486</b>    |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R203                     | On | 06/05/2010 | Bond Future |        |            | 8.78100   | 8.78200      |                   | 6.50       | 0.00        | 0                | 1,710         |
| R203                     | On | 05/08/2010 | Bond Future |        |            | 8.83800   | 8.83900      |                   | 6.75       | 0.00        | 0                | 0             |
| R203                     | On | 04/11/2010 | Bond Future |        |            | 8.87800   | 8.87900      |                   | 7.00       | 0.00        | 0                | 0             |
| <b>Total R203 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,710</b>  |
| R203                     | On | 06/05/2010 | Bond Future | 9.00   | Call       |           | 1,722.00000  | 1,704,000         | 6.25       | 0.00        | 0                | 0             |
| R203                     | On | 06/05/2010 | Bond Future | 9.00   | Put        |           | 589.00000    | 566,000           | 6.25       | 0.00        | 0                | 0             |
| R203                     | On | 05/08/2010 | Bond Future | 9.25   | Call       |           | 2,903.00000  | 2,892,000         | 6.38       | 0.00        | 0                | 0             |
| R203                     | On | 05/08/2010 | Bond Future | 9.25   | Put        |           | 839.00000    | 823,000           | 6.38       | 0.00        | 0                | 0             |
| R203                     | On | 04/11/2010 | Bond Future | 9.25   | Call       |           | 3,272.00000  | 3,263,000         | 7.00       | 0.00        | 0                | 0             |
| R203                     | On | 04/11/2010 | Bond Future | 9.25   | Put        |           | 1,457.00000  | 1,443,000         | 7.00       | 0.00        | 0                | 0             |
| R203                     | On | 04/11/2010 | Bond Future | 9.30   | Call       |           | 3,423.00000  | 3,414,000         | 7.00       | 0.00        | 0                | 0             |
| R203                     | On | 04/11/2010 | Bond Future | 9.30   | Put        |           | 1,367.00000  | 1,353,000         | 7.00       | 0.00        | 0                | 0             |
| R203                     | On | 04/11/2010 | Bond Future | 9.20   | Call       |           | 3,126.00000  | 3,116,000         | 7.00       | 0.00        | 0                | 0             |
| R203                     | On | 04/11/2010 | Bond Future | 9.20   | Put        |           | 1,553.00000  | 1,538,000         | 7.00       | 0.00        | 0                | 0             |
| <b>Total R203 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R203</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,710</b>  |
| R204                     | On | 06/05/2010 | Bond Future |        |            | 8.81900   | 8.82000      |                   | 7.25       | 0.00        | 0                | 1,552         |
| R204                     | On | 05/08/2010 | Bond Future |        |            | 8.87400   | 8.87500      |                   | 7.75       | 0.00        | 0                | 0             |
| R204                     | On | 04/11/2010 | Bond Future |        |            | 8.91000   | 8.91000      |                   | 7.75       | 0.00        | 0                | 0             |
| <b>Total R204 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,552</b>  |
| R204                     | On | 06/05/2010 | Bond Future | 9.00   | Call       |           | 1,732.00000  | 1,712,000         | 6.75       | 0.00        | 0                | 200           |
| R204                     | On | 06/05/2010 | Bond Future | 9.00   | Put        |           | 702.00000    | 677,000           | 6.75       | 0.00        | 0                | 200           |
| R204                     | On | 06/05/2010 | Bond Future | 9.50   | Call       |           | 3,952.00000  | 3,947,000         | 7.06       | 0.00        | 0                | 0             |
| R204                     | On | 06/05/2010 | Bond Future | 9.50   | Put        |           | 137.00000    | 126,000           | 7.06       | 0.00        | 0                | 200           |
| R204                     | On | 06/05/2010 | Bond Future | 8.50   | Put        |           | 2,305.00000  | 2,281,000         | 6.61       | 0.00        | 0                | 0             |
| R204                     | On | 06/05/2010 | Bond Future | 8.50   | Call       |           | 439.00000    | 420,000           | 6.61       | 0.00        | 0                | 200           |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R204                     | On | 05/08/2010 | Bond Future | 9.25   | Call       |           | 3,081.00000  | 3,069,000         | 7.41       | 0.00        | 0                | 0             |
| R204                     | On | 05/08/2010 | Bond Future | 9.25   | Put        |           | 1,001.00000  | 983,000           | 7.41       | 0.00        | 0                | 0             |
| R204                     | On | 04/11/2010 | Bond Future | 9.25   | Call       |           | 3,595.00000  | 3,580,000         | 8.00       | 0.00        | 0                | 0             |
| R204                     | On | 04/11/2010 | Bond Future | 9.25   | Put        |           | 1,747.00000  | 1,732,000         | 8.00       | 0.00        | 0                | 0             |
| R204                     | On | 04/11/2010 | Bond Future | 9.30   | Call       |           | 3,758.00000  | 3,743,000         | 8.00       | 0.00        | 0                | 0             |
| R204                     | On | 04/11/2010 | Bond Future | 9.30   | Put        |           | 1,643.00000  | 1,628,000         | 8.00       | 0.00        | 0                | 0             |
| R204                     | On | 04/11/2010 | Bond Future | 9.20   | Call       |           | 3,435.00000  | 3,421,000         | 8.00       | 0.00        | 0                | 0             |
| R204                     | On | 04/11/2010 | Bond Future | 9.20   | Put        |           | 1,856.00000  | 1,842,000         | 8.00       | 0.00        | 0                | 0             |
| <b>Total R204 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>800</b>    |
| <b>Total For R204</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,352</b>  |
| R206                     | On | 06/05/2010 | Bond Future |        |            | 8.28500   | 8.28600      |                   | 3.75       | 0.00        | 0                | 0             |
| R206                     | On | 05/08/2010 | Bond Future |        |            | 8.35300   | 8.35400      |                   | 3.75       | 0.00        | 0                | 0             |
| R206                     | On | 04/11/2010 | Bond Future |        |            | 8.37700   | 8.37800      |                   | 3.75       | 0.00        | 0                | 0             |
| <b>Total R206 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R206                     | On | 06/05/2010 | Bond Future | 8.75   | Call       |           | 1,561.00000  | 1,555,000         | 3.56       | 0.00        | 0                | 0             |
| R206                     | On | 06/05/2010 | Bond Future | 8.75   | Put        |           | 148.00000    | 139,000           | 3.56       | 0.00        | 0                | 0             |
| R206                     | On | 05/08/2010 | Bond Future | 9.00   | Call       |           | 2,129.00000  | 2,125,000         | 3.64       | 0.00        | 0                | 0             |
| R206                     | On | 05/08/2010 | Bond Future | 9.00   | Put        |           | 288.00000    | 281,000           | 3.64       | 0.00        | 0                | 0             |
| R206                     | On | 04/11/2010 | Bond Future | 8.50   | Call       |           | 1,492.00000  | 1,485,000         | 4.00       | 0.00        | 0                | 0             |
| R206                     | On | 04/11/2010 | Bond Future | 8.50   | Put        |           | 1,163.00000  | 1,153,000         | 4.00       | 0.00        | 0                | 0             |
| R206                     | On | 04/11/2010 | Bond Future | 8.55   | Call       |           | 1,564.00000  | 1,558,000         | 4.00       | 0.00        | 0                | 0             |
| R206                     | On | 04/11/2010 | Bond Future | 8.55   | Put        |           | 1,100.00000  | 1,091,000         | 4.00       | 0.00        | 0                | 0             |
| R206                     | On | 04/11/2010 | Bond Future | 8.45   | Call       |           | 1,421.00000  | 1,414,000         | 4.00       | 0.00        | 0                | 0             |
| R206                     | On | 04/11/2010 | Bond Future | 8.45   | Put        |           | 1,227.00000  | 1,217,000         | 4.00       | 0.00        | 0                | 0             |
| <b>Total R206 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R206</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R207                     | On | 06/05/2010 | Bond Future |        |            | 8.98000   | 9.00200      |                   | 8.25       | 0.00        | 0                | 737           |
| R207                     | On | 05/08/2010 | Bond Future |        |            | 9.03800   | 9.06000      |                   | 8.50       | 0.00        | 0                | 0             |
| R207                     | On | 04/11/2010 | Bond Future |        |            | 9.07400   | 9.09700      |                   | 8.75       | 0.00        | 0                | 0             |
| <b>Total R207 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>737</b>    |
| R207                     | On | 06/05/2010 | Bond Future | 9.25   | Call       |           | 2,039.00000  | 2,108,000         | 7.50       | 0.00        | 0                | 0             |
| R207                     | On | 06/05/2010 | Bond Future | 9.25   | Put        |           | 591.00000    | 530,000           | 7.50       | 0.00        | 0                | 0             |
| R207                     | On | 05/08/2010 | Bond Future | 9.50   | Call       |           | 3,454.00000  | 3,528,000         | 8.42       | 0.00        | 0                | 0             |
| R207                     | On | 05/08/2010 | Bond Future | 9.50   | Put        |           | 956.00000    | 902,000           | 8.42       | 0.00        | 0                | 0             |
| R207                     | On | 04/11/2010 | Bond Future | 9.25   | Call       |           | 3,148.00000  | 3,207,000         | 9.00       | 0.00        | 0                | 0             |
| R207                     | On | 04/11/2010 | Bond Future | 9.25   | Put        |           | 2,284.00000  | 2,213,000         | 9.00       | 0.00        | 0                | 0             |
| R207                     | On | 04/11/2010 | Bond Future | 9.30   | Call       |           | 3,301.00000  | 3,361,000         | 9.00       | 0.00        | 0                | 0             |
| R207                     | On | 04/11/2010 | Bond Future | 9.30   | Put        |           | 2,158.00000  | 2,087,000         | 9.00       | 0.00        | 0                | 0             |
| R207                     | On | 04/11/2010 | Bond Future | 9.20   | Call       |           | 3,000.00000  | 3,056,000         | 9.00       | 0.00        | 0                | 0             |
| R207                     | On | 04/11/2010 | Bond Future | 9.20   | Put        |           | 2,417.00000  | 2,343,000         | 9.00       | 0.00        | 0                | 0             |
| <b>Total R207 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R207</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>737</b>    |
| R208                     | On | 06/05/2010 | Bond Future |        |            | 9.02500   | 9.03600      |                   | 9.00       | 0.00        | 0                | 5,004         |
| R208                     | On | 05/08/2010 | Bond Future |        |            | 9.07800   | 9.08900      |                   | 9.25       | 0.00        | 0                | 0             |
| R208                     | On | 04/11/2010 | Bond Future |        |            | 9.11400   | 9.12600      |                   | 9.75       | 0.00        | 0                | 0             |
| <b>Total R208 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,004</b>  |
| R208                     | On | 06/05/2010 | Bond Future | 9.25   | Call       |           | 1,999.00000  | 2,019,000         | 8.50       | 0.00        | 0                | 0             |
| R208                     | On | 06/05/2010 | Bond Future | 9.25   | Put        |           | 703.00000    | 656,000           | 8.50       | 0.00        | 0                | 0             |
| R208                     | On | 05/08/2010 | Bond Future | 9.50   | Call       |           | 3,457.00000  | 3,486,000         | 8.93       | 0.00        | 0                | 0             |
| R208                     | On | 05/08/2010 | Bond Future | 9.50   | Put        |           | 1,032.00000  | 994,000           | 8.93       | 0.00        | 0                | 0             |
| R208                     | On | 04/11/2010 | Bond Future | 9.25   | Call       |           | 3,179.00000  | 3,202,000         | 10.00      | 0.00        | 0                | 0             |
| R208                     | On | 04/11/2010 | Bond Future | 9.25   | Put        |           | 2,449.00000  | 2,401,000         | 10.00      | 0.00        | 0                | 0             |

| Contract Details         |    |            | Strike      | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R208                     | On | 04/11/2010 | Bond Future | 9.30       | Call      | 3,335.00000  | 3,359,000         | 10.00      | 0.00        | 0                | 0             |
| R208                     | On | 04/11/2010 | Bond Future | 9.30       | Put       | 2,313.00000  | 2,265,000         | 10.00      | 0.00        | 0                | 0             |
| R208                     | On | 04/11/2010 | Bond Future | 9.20       | Call      | 2,748.00000  | 2,772,000         | 9.00       | 0.00        | 0                | 0             |
| R208                     | On | 04/11/2010 | Bond Future | 9.20       | Put       | 2,311.00000  | 2,264,000         | 9.00       | 0.00        | 0                | 0             |
| <b>Total R208 Option</b> |    |            |             |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R208</b>    |    |            |             |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,004</b>  |
| R209                     | On | 06/05/2010 | Bond Future |            |           | 8.96000      | 8.99100           | 13.00      | 0.00        | 0                | 1,798         |
| R209                     | On | 05/08/2010 | Bond Future |            |           | 8.99400      | 9.02600           | 13.50      | 0.00        | 0                | 0             |
| R209                     | On | 04/11/2010 | Bond Future |            |           | 9.01600      | 9.04900           | 14.50      | 0.00        | 0                | 0             |
| <b>Total R209 Future</b> |    |            |             |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,798</b>  |
| R209                     | On | 06/05/2010 | Bond Future | 8.50       | Call      | 315.00000    | 334,000           | 11.90      | 0.00        | 0                | 0             |
| R209                     | On | 06/05/2010 | Bond Future | 8.50       | Put       | 4,271.00000  | 4,050,000         | 11.90      | 0.00        | 0                | 0             |
| R209                     | On | 05/08/2010 | Bond Future | 8.75       | Call      | 1,545.00000  | 1,618,000         | 12.39      | 0.00        | 0                | 0             |
| R209                     | On | 05/08/2010 | Bond Future | 8.75       | Put       | 3,711.00000  | 3,538,000         | 12.39      | 0.00        | 0                | 0             |
| R209                     | On | 04/11/2010 | Bond Future | 9.00       | Call      | 3,204.00000  | 3,313,000         | 14.00      | 0.00        | 0                | 0             |
| R209                     | On | 04/11/2010 | Bond Future | 9.00       | Put       | 3,579.00000  | 3,436,000         | 14.00      | 0.00        | 0                | 0             |
| R209                     | On | 04/11/2010 | Bond Future | 9.05       | Call      | 3,383.00000  | 3,497,000         | 14.00      | 0.00        | 0                | 0             |
| R209                     | On | 04/11/2010 | Bond Future | 9.05       | Put       | 3,375.00000  | 3,237,000         | 14.00      | 0.00        | 0                | 0             |
| R209                     | On | 04/11/2010 | Bond Future | 8.95       | Call      | 3,030.00000  | 3,135,000         | 14.00      | 0.00        | 0                | 0             |
| R209                     | On | 04/11/2010 | Bond Future | 8.95       | Put       | 3,791.00000  | 3,644,000         | 14.00      | 0.00        | 0                | 0             |
| <b>Total R209 Option</b> |    |            |             |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209</b>    |    |            |             |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,798</b>  |
| <b>Total for Bond</b>    |    |            |             |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>45,366</b> |
| GOVI                     | On | 06/05/2010 | GOVI        |            |           | 311.56600    | 311.24100         | 6.80       | 0.00        | 0                | 324           |
| GOVI                     | On | 05/08/2010 | GOVI        |            |           | 317.26900    | 316.93900         | 6.57       | 0.00        | 0                | 0             |
| <b>Total GOVI Future</b> |    |            |             |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>324</b>    |
| GOVI                     | On | 06/05/2010 | GOVI        | 309.80     | Call      | 44,296.00000 | 45,374,000        | 6.80       | 0.00        | 0                | 0             |

| Contract Details         |               |              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|---------------|--------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| GOVI                     | On 06/05/2010 | GOVI         | 309.80 | Put        |           | 29,886.00000 | 27,714,000        | 6.80       | 0.00        | 0                | 0             |
| GOVI                     | On 05/08/2010 | GOVI         | 315.60 | Call       |           | 61,801.00000 | 63,110,000        | 6.57       | 0.00        | 0                | 0             |
| GOVI                     | On 05/08/2010 | GOVI         | 315.60 | Put        |           | 48,411.00000 | 46,420,000        | 6.57       | 0.00        | 0                | 0             |
| <b>Total GOVI Option</b> |               |              |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For GOVI</b>    |               |              |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>324</b>    |
| <b>Total for GOVI</b>    |               |              |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>324</b>    |
| AL7T                     | On 06/05/2010 | Index Future |        |            | 335.91200 | 335.60500    |                   |            | 0.00        | 0                | 58            |
| <b>Total AL7T Future</b> |               |              |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>58</b>     |
| <b>Total For AL7T</b>    |               |              |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>58</b>     |
| ALBI                     | On 06/05/2010 | Index Future |        |            | 310.08500 | 309.73900    |                   |            | 0.00        | 0                | 1,265         |
| ALBI                     | On 05/08/2010 | Index Future |        |            | 310.22800 | 309.88400    |                   |            | 0.00        | 0                | 0             |
| <b>Total ALBI Future</b> |               |              |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,265</b>  |
| <b>Total For ALBI</b>    |               |              |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,265</b>  |
| CRD1                     | On 06/05/2010 | Index Future |        |            | 135.57300 | 135.48100    |                   |            | 0.00        | 0                | 2             |
| <b>Total CRD1 Future</b> |               |              |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>2</b>      |
| <b>Total For CRD1</b>    |               |              |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>2</b>      |
| ILBI                     | On 06/05/2010 | Index Future |        |            | 362.42300 | 363.74300    |                   |            | 0.00        | 0                | 433           |
| <b>Total ILBI Future</b> |               |              |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>433</b>    |
| <b>Total For ILBI</b>    |               |              |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>433</b>    |
| OTH1                     | On 06/05/2010 | Index Future |        |            | 301.67500 | 301.22700    |                   |            | 0.00        | 0                | 3             |
| <b>Total OTH1 Future</b> |               |              |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>3</b>      |
| <b>Total For OTH1</b>    |               |              |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>3</b>      |
| TRT1                     | On 06/05/2010 | Index Future |        |            | 307.74900 | 307.42500    |                   |            | 0.00        | 0                | 100           |
| <b>Total TRT1 Future</b> |               |              |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>100</b>    |
| <b>Total For TRT1</b>    |               |              |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>100</b>    |
| <b>Total for Index</b>   |               |              |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,861</b>  |
| JIBAR                    | On 17/03/2010 | Jibar Future |        |            | 7.10000   | 7.10000      |                   |            | 0.00        | 0                | 0             |
| JIBAR                    | On 21/04/2010 | Jibar Future |        |            | 7.05800   | 7.05800      |                   |            | 0.00        | 0                | 0             |
| JIBAR                    | On 19/05/2010 | Jibar Future |        |            | 7.01200   | 7.01200      |                   |            | 0.00        | 0                | 0             |



| Contract Details                 | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|----------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| JIBAR On 15/06/2010 Jibar Future |        |            | 7.00100   | 7.00100      |                   |            | 0.00        | 0                | 0             |
| JIBAR On 21/07/2010 Jibar Future |        |            | 6.99400   | 6.99400      |                   |            | 0.00        | 0                | 0             |
| JIBAR On 18/08/2010 Jibar Future |        |            | 6.99300   | 6.99300      |                   |            | 0.00        | 0                | 0             |
| JIBAR On 15/09/2010 Jibar Future |        |            | 7.01200   | 7.01200      |                   |            | 0.00        | 0                | 0             |
| JIBAR On 15/12/2010 Jibar Future |        |            | 7.12900   | 7.12900      |                   |            | 0.00        | 0                | 0             |
| JIBAR On 16/03/2011 Jibar Future |        |            | 7.30900   | 7.30900      |                   |            | 0.00        | 0                | 5,000         |
| JIBAR On 15/06/2011 Jibar Future |        |            | 7.60500   | 7.60500      |                   |            | 0.00        | 0                | 5,000         |
| JIBAR On 21/09/2011 Jibar Future |        |            | 7.99200   | 7.99200      |                   |            | 0.00        | 0                | 2,500         |
| JIBAR On 21/12/2011 Jibar Future |        |            | 8.25600   | 8.25600      |                   |            | 0.00        | 0                | 7,500         |
| <b>Total Jibar Future</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>20,000</b> |
| <b>Total For JIBAR FUTURE</b>    |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>20,000</b> |
| <b>Total for Jibar</b>           |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>20,000</b> |
| <b>Total for Derivatives :</b>   |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>67,551</b> |
| R155 On 31/08/2011 Spot Bond     |        |            | 7.32000   | 7.32000      |                   |            | 0.00        | 0                | 0             |
| <b>Total R155 SPOT</b>           |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R155</b>            |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R157 On 15/09/2015 Spot Bond     |        |            | 8.17000   | 8.17000      |                   |            | 0.00        | 0                | 0             |
| <b>Total R157 SPOT</b>           |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R157</b>            |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R186 On 21/12/2026 Spot Bond     |        |            | 8.96500   | 8.98000      |                   |            | 0.00        | 0                | 0             |
| <b>Total R186 SPOT</b>           |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R186</b>            |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R201 On 21/12/2014 Spot Bond     |        |            | 8.19000   | 8.19000      |                   |            | 0.00        | 0                | 0             |
| <b>Total R201 SPOT</b>           |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R201</b>            |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R203 On 15/09/2017 Spot Bond     |        |            | 8.73000   | 8.73000      |                   |            | 0.00        | 0                | 0             |
| <b>Total R203 SPOT</b>           |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R203</b>            |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R204 On 21/12/2018 Spot Bond |        |            | 8.77000   | 8.77000      |                   |            | 0.00        | 0                | 0             |
| <b>Total R204 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R204</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R206 On 15/01/2014 Spot Bond |        |            | 8.22000   | 8.22000      |                   |            | 0.00        | 0                | 0             |
| <b>Total R206 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R206</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R207 On 15/01/2020 Spot Bond |        |            | 8.93000   | 8.94500      |                   |            | 0.00        | 0                | 0             |
| <b>Total R207 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R207</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R208 On 31/03/2021 Spot Bond |        |            | 8.98000   | 8.99000      |                   |            | 0.00        | 0                | 0             |
| <b>Total R208 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R208</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R209 On 31/03/2036 Spot Bond |        |            | 8.93000   | 8.95500      |                   |            | 0.00        | 0                | 0             |
| <b>Total R209 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total for SPOT</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total for SPOT :</b>      |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total Futures</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>59,651</b> |
| <b>Total Options</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>7,900</b>  |
| <b>Grand Total:</b>          |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>67,551</b> |