



Interest Rates Daily MTM Report

Daily summary for: 26/03/2010

| 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 | | | 7.46100 | 7.04100 | | 4.50 | 0.00 | 0 | 0 |
| Total R155 Future | | | | | | | 0.00 | 0 | 0 |
| R155 On 06/05/2010 Bond Future | 7.50 | Call | | 600.00000 | 172,000 | 1.00 | 0.00 | 0 | 0 |
| R155 On 06/05/2010 Bond Future | 7.50 | Put | | 9.00000 | 122,000 | 1.00 | 0.00 | 0 | 0 |
| R155 On 06/05/2010 Bond Future | 7.55 | Call | | 732.00000 | 353,000 | 2.00 | 0.00 | 0 | 0 |
| R155 On 06/05/2010 Bond Future | 7.55 | Put | | 77.00000 | 239,000 | 2.00 | 0.00 | 0 | 0 |
| R155 On 06/05/2010 Bond Future | 7.45 | Call | | 540.00000 | 139,000 | 1.00 | 0.00 | 0 | 0 |
| R155 On 06/05/2010 Bond Future | 7.45 | Put | | 13.00000 | 153,000 | 1.00 | 0.00 | 0 | 0 |
| Total R155 Option | | | | | | | 0.00 | 0 | 0 |
| Total For R155 | | | | | | | 0.00 | 0 | 0 |
| R157 On 06/05/2010 Bond Future | | | 7.98300 | 8.09700 | | 4.50 | 0.00 | 0 | 6,357 |
| R157 On 05/08/2010 Bond Future | | | 8.04100 | 8.16300 | | 4.50 | 0.00 | 0 | 0 |
| R157 On 04/11/2010 Bond Future | | | 8.07600 | 8.20600 | | 4.75 | 0.00 | 0 | 0 |
| Total R157 Future | | | | | | | 0.00 | 0 | 6,357 |
| R157 On 06/05/2010 Bond Future | 8.50 | Call | | 2,081.00000 | 2,573,000 | 4.34 | 0.00 | 0 | 0 |
| R157 On 06/05/2010 Bond Future | 8.50 | Put | | 134.00000 | 68,000 | 4.34 | 0.00 | 0 | 0 |
| R157 On 06/05/2010 Bond Future | 8.00 | Call | | 501.00000 | 749,000 | 4.21 | 0.00 | 0 | 0 |
| R157 On 06/05/2010 Bond Future | 8.00 | Put | | 976.00000 | 666,000 | 4.21 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R157 | On | 06/05/2010 | Bond Future | 7.90 | Call | | 331.00000 | 519,000 | 4.19 | 0.00 | 0 | 10 |
| R157 | On | 06/05/2010 | Bond Future | 7.90 | Put | | 1,297.00000 | 927,000 | 4.19 | 0.00 | 0 | 0 |
| R157 | On | 05/08/2010 | Bond Future | 8.75 | Call | | 3,080.00000 | 3,544,000 | 4.34 | 0.00 | 0 | 0 |
| R157 | On | 05/08/2010 | Bond Future | 8.75 | Put | | 386.00000 | 280,000 | 4.34 | 0.00 | 0 | 0 |
| R157 | On | 05/08/2010 | Bond Future | 8.50 | Call | | 2,219.00000 | 2,625,000 | 4.25 | 0.00 | 0 | 0 |
| R157 | On | 05/08/2010 | Bond Future | 8.50 | Put | | 663.00000 | 499,000 | 4.25 | 0.00 | 0 | 500 |
| R157 | On | 05/08/2010 | Bond Future | 9.00 | Call | | 4,032.00000 | 4,537,000 | 4.43 | 0.00 | 0 | 0 |
| R157 | On | 05/08/2010 | Bond Future | 9.00 | Put | | 213.00000 | 149,000 | 4.43 | 0.00 | 0 | 500 |
| R157 | On | 05/08/2010 | Bond Future | 8.25 | Put | | 1,096.00000 | 857,000 | 4.21 | 0.00 | 0 | 0 |
| R157 | On | 05/08/2010 | Bond Future | 8.25 | Call | | 1,500.00000 | 1,831,000 | 4.21 | 0.00 | 0 | 500 |
| R157 | On | 04/11/2010 | Bond Future | 8.50 | Call | | 2,628.00000 | 2,993,000 | 5.00 | 0.00 | 0 | 0 |
| R157 | On | 04/11/2010 | Bond Future | 8.50 | Put | | 1,331.00000 | 1,117,000 | 5.00 | 0.00 | 0 | 0 |
| R157 | On | 04/11/2010 | Bond Future | 8.55 | Call | | 2,761.00000 | 3,136,000 | 5.00 | 0.00 | 0 | 0 |
| R157 | On | 04/11/2010 | Bond Future | 8.55 | Put | | 1,245.00000 | 1,041,000 | 5.00 | 0.00 | 0 | 0 |
| R157 | On | 04/11/2010 | Bond Future | 8.45 | Call | | 2,498.00000 | 2,853,000 | 5.00 | 0.00 | 0 | 0 |
| R157 | On | 04/11/2010 | Bond Future | 8.45 | Put | | 1,420.00000 | 1,196,000 | 5.00 | 0.00 | 0 | 0 |
| Total R157 Option | | | | | | | | | | 0.00 | 0 | 1,510 |
| Total For R157 | | | | | | | | | | 0.00 | 0 | 7,867 |
| R186 | On | 06/05/2010 | Bond Future | | | 8.73700 | 8.89000 | | 10.00 | 0.00 | 0 | 19,296 |
| R186 | On | 05/08/2010 | Bond Future | | | 8.78800 | 8.94600 | | 10.75 | 0.00 | 0 | 0 |
| R186 | On | 04/11/2010 | Bond Future | | | 8.82500 | 8.98800 | | 11.00 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | 0.00 | 0 | 19,296 |
| R186 | On | 06/05/2010 | Bond Future | 9.00 | Call | | 2,030.00000 | 3,026,000 | 9.16 | 0.00 | 0 | 0 |
| R186 | On | 06/05/2010 | Bond Future | 9.00 | Put | | 995.00000 | 527,000 | 9.16 | 0.00 | 0 | 0 |
| R186 | On | 05/08/2010 | Bond Future | 9.25 | Call | | 4,344.00000 | 5,389,000 | 10.00 | 0.00 | 0 | 0 |
| R186 | On | 05/08/2010 | Bond Future | 9.25 | Put | | 1,557.00000 | 1,112,000 | 10.00 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R186 | On | 05/08/2010 | Bond Future | 8.75 | Call | | 1,898.00000 | 2,554,000 | 9.79 | 0.00 | 0 | 1,300 |
| R186 | On | 05/08/2010 | Bond Future | 8.75 | Put | | 3,751.00000 | 2,917,000 | 9.79 | 0.00 | 0 | 0 |
| R186 | On | 05/08/2010 | Bond Future | 9.75 | Call | | 7,715.00000 | 9,014,000 | 10.47 | 0.00 | 0 | 0 |
| R186 | On | 05/08/2010 | Bond Future | 9.75 | Put | | 563.00000 | 372,000 | 10.47 | 0.00 | 0 | 1,300 |
| R186 | On | 05/08/2010 | Bond Future | 10.00 | Call | | 9,565.00000 | 10,936,000 | 10.74 | 0.00 | 0 | 0 |
| R186 | On | 05/08/2010 | Bond Future | 10.00 | Put | | 328.00000 | 209,000 | 10.74 | 0.00 | 0 | 3,000 |
| R186 | On | 04/11/2010 | Bond Future | 9.25 | Call | | 5,273.00000 | 6,235,000 | 11.00 | 0.00 | 0 | 0 |
| R186 | On | 04/11/2010 | Bond Future | 9.25 | Put | | 2,896.00000 | 2,340,000 | 11.00 | 0.00 | 0 | 0 |
| R186 | On | 04/11/2010 | Bond Future | 9.30 | Call | | 5,534.00000 | 6,522,000 | 11.00 | 0.00 | 0 | 0 |
| R186 | On | 04/11/2010 | Bond Future | 9.30 | Put | | 2,711.00000 | 2,182,000 | 11.00 | 0.00 | 0 | 0 |
| R186 | On | 04/11/2010 | Bond Future | 9.20 | Call | | 4,664.00000 | 5,614,000 | 10.00 | 0.00 | 0 | 0 |
| R186 | On | 04/11/2010 | Bond Future | 9.20 | Put | | 2,734.00000 | 2,167,000 | 10.00 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | 0.00 | 0 | 5,600 |
| Total For R186 | | | | | | | | | | 0.00 | 0 | 24,896 |
| R201 | On | 06/05/2010 | Bond Future | | | 7.98800 | 8.10300 | | 4.25 | 0.00 | 0 | 486 |
| R201 | On | 05/08/2010 | Bond Future | | | 8.05400 | 8.17600 | | 4.50 | 0.00 | 0 | 0 |
| R201 | On | 04/11/2010 | Bond Future | | | 8.09000 | 8.22100 | | 4.25 | 0.00 | 0 | 0 |
| Total R201 Future | | | | | | | | | | 0.00 | 0 | 486 |
| R201 | On | 06/05/2010 | Bond Future | 8.50 | Call | | 1,623.00000 | 2,012,000 | 4.06 | 0.00 | 0 | 0 |
| R201 | On | 06/05/2010 | Bond Future | 8.50 | Put | | 111.00000 | 56,000 | 4.06 | 0.00 | 0 | 0 |
| R201 | On | 05/08/2010 | Bond Future | 9.00 | Call | | 3,148.00000 | 3,540,000 | 4.42 | 0.00 | 0 | 0 |
| R201 | On | 05/08/2010 | Bond Future | 9.00 | Put | | 190.00000 | 135,000 | 4.42 | 0.00 | 0 | 0 |
| R201 | On | 04/11/2010 | Bond Future | 8.50 | Call | | 1,846.00000 | 2,139,000 | 4.00 | 0.00 | 0 | 0 |
| R201 | On | 04/11/2010 | Bond Future | 8.50 | Put | | 883.00000 | 720,000 | 4.00 | 0.00 | 0 | 0 |
| R201 | On | 04/11/2010 | Bond Future | 8.55 | Call | | 1,952.00000 | 2,254,000 | 4.00 | 0.00 | 0 | 0 |
| R201 | On | 04/11/2010 | Bond Future | 8.55 | Put | | 817.00000 | 663,000 | 4.00 | 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 | 8.45 | Call | | 1,743.00000 | 2,027,000 | 4.00 | 0.00 | 0 | 0 |
| R201 | On | 04/11/2010 | Bond Future | 8.45 | Put | | 952.00000 | 780,000 | 4.00 | 0.00 | 0 | 0 |
| Total R201 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R201 | | | | | | | | | | 0.00 | 0 | 486 |
| R203 | On | 06/05/2010 | Bond Future | | | 8.45400 | 8.57700 | | 6.50 | 0.00 | 0 | 1,710 |
| R203 | On | 05/08/2010 | Bond Future | | | 8.51700 | 8.64700 | | 6.75 | 0.00 | 0 | 1,607 |
| R203 | On | 04/11/2010 | Bond Future | | | 8.56500 | 8.70000 | | 7.00 | 0.00 | 0 | 0 |
| Total R203 Future | | | | | | | | | | 0.00 | 0 | 3,317 |
| R203 | On | 06/05/2010 | Bond Future | 9.00 | Call | | 2,368.00000 | 2,948,000 | 6.25 | 0.00 | 0 | 0 |
| R203 | On | 06/05/2010 | Bond Future | 9.00 | Put | | 154.00000 | 78,000 | 6.25 | 0.00 | 0 | 0 |
| R203 | On | 05/08/2010 | Bond Future | 9.25 | Call | | 3,514.00000 | 4,059,000 | 6.38 | 0.00 | 0 | 0 |
| R203 | On | 05/08/2010 | Bond Future | 9.25 | Put | | 467.00000 | 339,000 | 6.38 | 0.00 | 0 | 0 |
| R203 | On | 04/11/2010 | Bond Future | 9.25 | Call | | 3,755.00000 | 4,243,000 | 7.00 | 0.00 | 0 | 0 |
| R203 | On | 04/11/2010 | Bond Future | 9.25 | Put | | 1,049.00000 | 858,000 | 7.00 | 0.00 | 0 | 0 |
| R203 | On | 04/11/2010 | Bond Future | 9.30 | Call | | 3,922.00000 | 4,420,000 | 7.00 | 0.00 | 0 | 0 |
| R203 | On | 04/11/2010 | Bond Future | 9.30 | Put | | 974.00000 | 793,000 | 7.00 | 0.00 | 0 | 0 |
| R203 | On | 04/11/2010 | Bond Future | 9.20 | Call | | 3,592.00000 | 4,069,000 | 7.00 | 0.00 | 0 | 0 |
| R203 | On | 04/11/2010 | Bond Future | 9.20 | Put | | 1,128.00000 | 926,000 | 7.00 | 0.00 | 0 | 0 |
| Total R203 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R203 | | | | | | | | | | 0.00 | 0 | 3,317 |
| R204 | On | 06/05/2010 | Bond Future | | | 8.52400 | 8.63700 | | 7.25 | 2,997,971.10 | 30 | 1,552 |
| R204 | On | 05/08/2010 | Bond Future | | | 8.58600 | 8.70300 | | 7.75 | 0.00 | 0 | 0 |
| R204 | On | 04/11/2010 | Bond Future | | | 8.62900 | 8.75100 | | 7.75 | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | 2,997,971.10 | 30 | 1,552 |
| R204 | On | 06/05/2010 | Bond Future | 9.00 | Call | | 2,305.00000 | 2,871,000 | 6.75 | 0.00 | 0 | 200 |
| R204 | On | 06/05/2010 | Bond Future | 9.00 | Put | | 214.00000 | 117,000 | 6.75 | 0.00 | 0 | 200 |
| R204 | On | 06/05/2010 | Bond Future | 9.50 | Call | | 4,892.00000 | 5,546,000 | 7.06 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| R204 | On | 06/05/2010 | Bond Future | 9.50 | Put | | 15.00000 | 6,000 | 7.06 | 0.00 | 0 | 200 |
| R204 | On | 06/05/2010 | Bond Future | 8.50 | Put | | 1,351.00000 | 957,000 | 6.61 | 0.00 | 0 | 0 |
| R204 | On | 06/05/2010 | Bond Future | 8.50 | Call | | 546.00000 | 815,000 | 6.61 | 0.00 | 0 | 200 |
| R204 | On | 05/08/2010 | Bond Future | 9.25 | Call | | 3,648.00000 | 4,175,000 | 7.41 | 0.00 | 0 | 0 |
| R204 | On | 05/08/2010 | Bond Future | 9.25 | Put | | 594.00000 | 451,000 | 7.41 | 0.00 | 0 | 0 |
| R204 | On | 04/11/2010 | Bond Future | 9.25 | Call | | 4,038.00000 | 4,513,000 | 8.00 | 0.00 | 0 | 0 |
| R204 | On | 04/11/2010 | Bond Future | 9.25 | Put | | 1,310.00000 | 1,103,000 | 8.00 | 0.00 | 0 | 0 |
| R204 | On | 04/11/2010 | Bond Future | 9.30 | Call | | 4,217.00000 | 4,702,000 | 8.00 | 0.00 | 0 | 0 |
| R204 | On | 04/11/2010 | Bond Future | 9.30 | Put | | 1,222.00000 | 1,024,000 | 8.00 | 0.00 | 0 | 0 |
| R204 | On | 04/11/2010 | Bond Future | 9.20 | Call | | 3,862.00000 | 4,326,000 | 8.00 | 0.00 | 0 | 0 |
| R204 | On | 04/11/2010 | Bond Future | 9.20 | Put | | 1,403.00000 | 1,185,000 | 8.00 | 0.00 | 0 | 0 |
| Total R204 Option | | | | | | | | | | 0.00 | 0 | 800 |
| Total For R204 | | | | | | | | | | 2,997,971.10 | 30 | 2,352 |
| R206 | On | 06/05/2010 | Bond Future | | | 8.01800 | 8.13300 | | 3.75 | 0.00 | 0 | 0 |
| R206 | On | 05/08/2010 | Bond Future | | | 8.10300 | 8.22700 | | 3.75 | 0.00 | 0 | 0 |
| R206 | On | 04/11/2010 | Bond Future | | | 8.14600 | 8.28200 | | 3.75 | 0.00 | 0 | 0 |
| Total R206 Future | | | | | | | | | | 0.00 | 0 | 0 |
| R206 | On | 06/05/2010 | Bond Future | 8.75 | Call | | 1,914.00000 | 2,254,000 | 3.56 | 0.00 | 0 | 0 |
| R206 | On | 06/05/2010 | Bond Future | 8.75 | Put | | 30.00000 | 14,000 | 3.56 | 0.00 | 0 | 0 |
| R206 | On | 05/08/2010 | Bond Future | 9.00 | Call | | 2,375.00000 | 2,687,000 | 3.64 | 0.00 | 0 | 0 |
| R206 | On | 05/08/2010 | Bond Future | 9.00 | Put | | 167.00000 | 119,000 | 3.64 | 0.00 | 0 | 0 |
| R206 | On | 04/11/2010 | Bond Future | 8.50 | Call | | 1,566.00000 | 1,786,000 | 4.00 | 0.00 | 0 | 0 |
| R206 | On | 04/11/2010 | Bond Future | 8.50 | Put | | 977.00000 | 827,000 | 4.00 | 0.00 | 0 | 0 |
| R206 | On | 04/11/2010 | Bond Future | 8.55 | Call | | 1,643.00000 | 1,870,000 | 4.00 | 0.00 | 0 | 0 |
| R206 | On | 04/11/2010 | Bond Future | 8.55 | Put | | 919.00000 | 776,000 | 4.00 | 0.00 | 0 | 0 |
| R206 | On | 04/11/2010 | Bond Future | 8.45 | Call | | 1,490.00000 | 1,705,000 | 4.00 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R206 | On | 04/11/2010 | Bond Future | 8.45 | Put | | 1,035.00000 | 881,000 | 4.00 | 0.00 | 0 | 0 |
| Total R206 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R206 | | | | | | | | | | 0.00 | 0 | 0 |
| R207 | On | 06/05/2010 | Bond Future | | | 8.61300 | 8.76600 | | 8.25 | 0.00 | 0 | 737 |
| R207 | On | 05/08/2010 | Bond Future | | | 8.67400 | 8.83300 | | 8.50 | 0.00 | 0 | 0 |
| R207 | On | 04/11/2010 | Bond Future | | | 8.71400 | 8.87900 | | 8.75 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | 0.00 | 0 | 737 |
| R207 | On | 06/05/2010 | Bond Future | 9.25 | Call | | 2,977.00000 | 3,831,000 | 7.50 | 0.00 | 0 | 0 |
| R207 | On | 06/05/2010 | Bond Future | 9.25 | Put | | 122.00000 | 48,000 | 7.50 | 0.00 | 0 | 0 |
| R207 | On | 05/08/2010 | Bond Future | 9.50 | Call | | 4,320.00000 | 5,104,000 | 8.42 | 0.00 | 0 | 0 |
| R207 | On | 05/08/2010 | Bond Future | 9.50 | Put | | 496.00000 | 336,000 | 8.42 | 0.00 | 0 | 0 |
| R207 | On | 04/11/2010 | Bond Future | 9.25 | Call | | 3,757.00000 | 4,395,000 | 9.00 | 0.00 | 0 | 0 |
| R207 | On | 04/11/2010 | Bond Future | 9.25 | Put | | 1,644.00000 | 1,321,000 | 9.00 | 0.00 | 0 | 0 |
| R207 | On | 04/11/2010 | Bond Future | 9.30 | Call | | 3,932.00000 | 4,585,000 | 9.00 | 0.00 | 0 | 0 |
| R207 | On | 04/11/2010 | Bond Future | 9.30 | Put | | 1,539.00000 | 1,231,000 | 9.00 | 0.00 | 0 | 0 |
| R207 | On | 04/11/2010 | Bond Future | 9.20 | Call | | 3,586.00000 | 4,208,000 | 9.00 | 0.00 | 0 | 0 |
| R207 | On | 04/11/2010 | Bond Future | 9.20 | Put | | 1,754.00000 | 1,415,000 | 9.00 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | | 0.00 | 0 | 737 |
| R208 | On | 06/05/2010 | Bond Future | | | 8.72000 | 8.85200 | | 9.00 | 0.00 | 0 | 5,004 |
| R208 | On | 05/08/2010 | Bond Future | | | 8.77700 | 8.91400 | | 9.25 | 0.00 | 0 | 1,249 |
| R208 | On | 04/11/2010 | Bond Future | | | 8.82000 | 8.96200 | | 9.75 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | 0.00 | 0 | 6,253 |
| R208 | On | 06/05/2010 | Bond Future | 9.25 | Call | | 2,639.00000 | 3,360,000 | 8.50 | 0.00 | 0 | 0 |
| R208 | On | 06/05/2010 | Bond Future | 9.25 | Put | | 208.00000 | 102,000 | 8.50 | 0.00 | 0 | 0 |
| R208 | On | 05/08/2010 | Bond Future | 9.50 | Call | | 4,093.00000 | 4,768,000 | 8.93 | 0.00 | 0 | 0 |
| R208 | On | 05/08/2010 | Bond Future | 9.50 | Put | | 606.00000 | 438,000 | 8.93 | 0.00 | 0 | 0 |

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| R208 | On | 04/11/2010 | Bond Future | 9.25 | Call | | 3,601.00000 | 4,145,000 | 10.00 | 0.00 | 0 | 0 |
| R208 | On | 04/11/2010 | Bond Future | 9.25 | Put | | 1,892.00000 | 1,577,000 | 10.00 | 0.00 | 0 | 0 |
| R208 | On | 04/11/2010 | Bond Future | 9.30 | Call | | 3,775.00000 | 4,333,000 | 10.00 | 0.00 | 0 | 0 |
| R208 | On | 04/11/2010 | Bond Future | 9.30 | Put | | 1,774.00000 | 1,472,000 | 10.00 | 0.00 | 0 | 0 |
| R208 | On | 04/11/2010 | Bond Future | 9.20 | Call | | 3,172.00000 | 3,711,000 | 9.00 | 0.00 | 0 | 0 |
| R208 | On | 04/11/2010 | Bond Future | 9.20 | Put | | 1,756.00000 | 1,436,000 | 9.00 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | 0.00 | 0 | 6,253 |
| R209 | On | 06/05/2010 | Bond Future | | | 8.72000 | 8.84200 | | 13.00 | 0.00 | 0 | 1,798 |
| R209 | On | 05/08/2010 | Bond Future | | | 8.75800 | 8.88300 | | 13.50 | 0.00 | 0 | 0 |
| R209 | On | 04/11/2010 | Bond Future | | | 8.78600 | 8.91400 | | 14.50 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | 0.00 | 0 | 1,798 |
| R209 | On | 06/05/2010 | Bond Future | 8.50 | Call | | 301.00000 | 517,000 | 11.90 | 0.00 | 0 | 0 |
| R209 | On | 06/05/2010 | Bond Future | 8.50 | Put | | 3,092.00000 | 2,332,000 | 11.90 | 0.00 | 0 | 0 |
| R209 | On | 05/08/2010 | Bond Future | 8.75 | Call | | 1,788.00000 | 2,251,000 | 12.39 | 0.00 | 0 | 0 |
| R209 | On | 05/08/2010 | Bond Future | 8.75 | Put | | 2,845.00000 | 2,315,000 | 12.39 | 0.00 | 0 | 0 |
| R209 | On | 04/11/2010 | Bond Future | 9.00 | Call | | 3,568.00000 | 4,145,000 | 14.00 | 0.00 | 0 | 0 |
| R209 | On | 04/11/2010 | Bond Future | 9.00 | Put | | 2,902.00000 | 2,469,000 | 14.00 | 0.00 | 0 | 0 |
| R209 | On | 04/11/2010 | Bond Future | 9.05 | Call | | 3,767.00000 | 4,363,000 | 14.00 | 0.00 | 0 | 0 |
| R209 | On | 04/11/2010 | Bond Future | 9.05 | Put | | 2,718.00000 | 2,305,000 | 14.00 | 0.00 | 0 | 0 |
| R209 | On | 04/11/2010 | Bond Future | 8.95 | Call | | 3,374.00000 | 3,933,000 | 14.00 | 0.00 | 0 | 0 |
| R209 | On | 04/11/2010 | Bond Future | 8.95 | Put | | 3,094.00000 | 2,643,000 | 14.00 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209 | | | | | | | | | | 0.00 | 0 | 1,798 |
| Total for Bond | | | | | | | | | | 2,997,971.10 | 30 | 47,706 |
| GOVI | On | 06/05/2010 | GOVI | | | 316.75900 | 314.28300 | | 6.80 | 0.00 | 0 | 323 |
| GOVI | On | 05/08/2010 | GOVI | | | 322.27400 | 319.75700 | | 6.57 | 0.00 | 0 | 0 |

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|----------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total GOVI Future | | | | | | | 0.00 | 0 | 323 |
| GOVI On 06/05/2010 GOVI | 309.80 | Call | | 56,536.00000 | 75,838,000 | 6.80 | 0.00 | 0 | 0 |
| GOVI On 06/05/2010 GOVI | 309.80 | Put | | 11,706.00000 | 6,248,000 | 6.80 | 0.00 | 0 | 0 |
| GOVI On 05/08/2010 GOVI | 315.60 | Call | | 73,726.00000 | 90,501,000 | 6.57 | 0.00 | 0 | 0 |
| GOVI On 05/08/2010 GOVI | 315.60 | Put | | 32,156.00000 | 23,761,000 | 6.57 | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | 0.00 | 0 | 323 |
| Total for GOVI | | | | | | | 0.00 | 0 | 323 |
| AL7T On 06/05/2010 Index Future | | | 342.51500 | 339.94900 | | | 0.00 | 0 | 58 |
| Total AL7T Future | | | | | | | 0.00 | 0 | 58 |
| Total For AL7T | | | | | | | 0.00 | 0 | 58 |
| ALBI On 06/05/2010 Index Future | | | 315.27300 | 312.86300 | | | 0.00 | 0 | 1,089 |
| ALBI On 05/08/2010 Index Future | | | 315.36300 | 312.95400 | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | 0.00 | 0 | 1,089 |
| Total For ALBI | | | | | | | 0.00 | 0 | 1,089 |
| CRD1 On 06/05/2010 Index Future | | | 137.17400 | 136.65000 | | | 0.00 | 0 | 2 |
| Total CRD1 Future | | | | | | | 0.00 | 0 | 2 |
| Total For CRD1 | | | | | | | 0.00 | 0 | 2 |
| ILBI On 06/05/2010 Index Future | | | 362.34400 | 363.19000 | | | 0.00 | 0 | 466 |
| Total ILBI Future | | | | | | | 0.00 | 0 | 466 |
| Total For ILBI | | | | | | | 0.00 | 0 | 466 |
| OTH1 On 06/05/2010 Index Future | | | 306.72400 | 304.64300 | | | 0.00 | 0 | 3 |
| Total OTH1 Future | | | | | | | 0.00 | 0 | 3 |
| Total For OTH1 | | | | | | | 0.00 | 0 | 3 |
| TRT1 On 06/05/2010 Index Future | | | 312.86600 | 310.44100 | | | 0.00 | 0 | 100 |
| Total TRT1 Future | | | | | | | 0.00 | 0 | 100 |
| Total For TRT1 | | | | | | | 0.00 | 0 | 100 |
| Total for Index | | | | | | | 0.00 | 0 | 1,718 |
| JIBAR On 21/04/2010 Jibar Future | | | 6.66500 | 6.61000 | | | 0.00 | 0 | 0 |
| JIBAR On 19/05/2010 Jibar Future | | | 6.54500 | 6.58000 | | | 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 | | | 6.51500 | 6.58000 | | | 0.00 | 0 | 0 |
| JIBAR On 21/07/2010 Jibar Future | | | 6.50500 | 6.58000 | | | 0.00 | 0 | 1,000 |
| JIBAR On 18/08/2010 Jibar Future | | | 6.51500 | 6.58000 | | | 0.00 | 0 | 1,000 |
| JIBAR On 15/09/2010 Jibar Future | | | 6.52500 | 6.59000 | | | 0.00 | 0 | 1,000 |
| JIBAR On 15/12/2010 Jibar Future | | | 6.62500 | 6.71000 | | | 0.00 | 0 | 0 |
| JIBAR On 16/03/2011 Jibar Future | | | 6.89000 | 6.97000 | | | 0.00 | 0 | 5,000 |
| JIBAR On 15/06/2011 Jibar Future | | | 7.21000 | 7.25000 | | | 0.00 | 0 | 5,000 |
| JIBAR On 21/09/2011 Jibar Future | | | 7.59000 | 7.59000 | | | 0.00 | 0 | 3,500 |
| JIBAR On 21/12/2011 Jibar Future | | | 7.87000 | 7.89000 | | | 0.00 | 0 | 7,500 |
| JIBAR On 20/03/2012 Jibar Future | | | 7.92000 | 7.98000 | | | 0.00 | 0 | 0 |
| Total Jibar Future | | | | | | | 0.00 | 0 | 24,000 |
| Total For JIBAR FUTURE | | | | | | | 0.00 | 0 | 24,000 |
| Total for Jibar | | | | | | | 0.00 | 0 | 24,000 |
| Total for Derivatives : | | | | | | | 2,997,971.10 | 30 | 73,747 |
| R155 On 31/08/2011 Spot Bond | | | 7.44000 | 7.02000 | | | 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 | | | 7.95000 | 8.06000 | | | 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 | | | 8.71000 | 8.85500 | | | 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 | | | 7.95000 | 8.06000 | | | 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 | | | 8.42500 | 8.53500 | | | 0.00 | 0 | 0 |
| Total R203 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 R203 | | | | | | | 0.00 | 0 | 0 |
| R204 On 21/12/2018 Spot Bond | | | 8.49500 | 8.60500 | | | 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 | | | 7.96500 | 8.07500 | | | 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 | | | 8.58000 | 8.72500 | | | 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 | | | 8.69000 | 8.82000 | | | 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 | | | 8.70000 | 8.82000 | | | 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 | | | | | | | 2,997,971.10 | 30 | 65,837 |
| Total Options | | | | | | | 0.00 | 0 | 7,910 |
| Grand Total: | | | | | | | 2,997,971.10 | 30 | 73,747 |