



Interest Rates Daily MTM Report

Daily summary for: 29/03/2010

| 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 | | | 6.94100 | 7.46100 | | 4.50 | 0.00 | 0 | 0 |
| Total R155 Future | | | | | | | | | | 0.00 | 0 | 0 |
| R155 | On | 06/05/2010 | Bond Future | 7.50 | Call | | 172.00000 | 723,000 | 1.00 | 0.00 | 0 | 0 |
| R155 | On | 06/05/2010 | Bond Future | 7.50 | Put | | 122.00000 | 3,000 | 1.00 | 0.00 | 0 | 0 |
| R155 | On | 06/05/2010 | Bond Future | 7.55 | Call | | 353.00000 | 832,000 | 2.00 | 0.00 | 0 | 0 |
| R155 | On | 06/05/2010 | Bond Future | 7.55 | Put | | 239.00000 | 48,000 | 2.00 | 0.00 | 0 | 0 |
| R155 | On | 06/05/2010 | Bond Future | 7.45 | Call | | 139.00000 | 661,000 | 1.00 | 0.00 | 0 | 0 |
| R155 | On | 06/05/2010 | Bond Future | 7.45 | Put | | 153.00000 | 5,000 | 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 | | | 8.02400 | 7.98300 | | 4.50 | 75,294,342.00 | 600 | 6,105 |
| R157 | On | 05/08/2010 | Bond Future | | | 8.10400 | 8.04100 | | 4.50 | 0.00 | 0 | 0 |
| R157 | On | 04/11/2010 | Bond Future | | | 8.12200 | 8.07600 | | 4.75 | 0.00 | 0 | 0 |
| Total R157 Future | | | | | | | | | | 75,294,342.00 | 600 | 6,105 |
| R157 | On | 06/05/2010 | Bond Future | 8.50 | Call | | 2,573.00000 | 2,379,000 | 4.34 | 0.00 | 0 | 0 |
| R157 | On | 06/05/2010 | Bond Future | 8.50 | Put | | 68.00000 | 75,000 | 4.34 | 0.00 | 0 | 0 |
| R157 | On | 06/05/2010 | Bond Future | 8.00 | Call | | 749.00000 | 622,000 | 4.21 | 0.00 | 0 | 0 |
| R157 | On | 06/05/2010 | Bond Future | 8.00 | Put | | 666.00000 | 740,000 | 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 | | 519.00000 | 416,000 | 4.19 | 0.00 | 0 | 10 |
| R157 | On | 06/05/2010 | Bond Future | 7.90 | Put | | 927.00000 | 1,025,000 | 4.19 | 0.00 | 0 | 0 |
| R157 | On | 05/08/2010 | Bond Future | 8.75 | Call | | 3,544.00000 | 3,289,000 | 4.34 | 0.00 | 0 | 0 |
| R157 | On | 05/08/2010 | Bond Future | 8.75 | Put | | 280.00000 | 320,000 | 4.34 | 0.00 | 0 | 0 |
| R157 | On | 05/08/2010 | Bond Future | 8.50 | Call | | 2,625.00000 | 2,396,000 | 4.25 | 0.00 | 0 | 0 |
| R157 | On | 05/08/2010 | Bond Future | 8.50 | Put | | 499.00000 | 565,000 | 4.25 | 0.00 | 0 | 500 |
| R157 | On | 05/08/2010 | Bond Future | 9.00 | Call | | 4,537.00000 | 4,265,000 | 4.43 | 0.00 | 0 | 0 |
| R157 | On | 05/08/2010 | Bond Future | 9.00 | Put | | 149.00000 | 171,000 | 4.43 | 0.00 | 0 | 500 |
| R157 | On | 05/08/2010 | Bond Future | 8.25 | Put | | 857.00000 | 959,000 | 4.21 | 0.00 | 0 | 0 |
| R157 | On | 05/08/2010 | Bond Future | 8.25 | Call | | 1,831.00000 | 1,638,000 | 4.21 | 0.00 | 0 | 500 |
| R157 | On | 04/11/2010 | Bond Future | 8.50 | Call | | 2,993.00000 | 2,847,000 | 5.00 | 0.00 | 0 | 0 |
| R157 | On | 04/11/2010 | Bond Future | 8.50 | Put | | 1,117.00000 | 1,176,000 | 5.00 | 0.00 | 0 | 0 |
| R157 | On | 04/11/2010 | Bond Future | 8.55 | Call | | 3,136.00000 | 2,986,000 | 5.00 | 0.00 | 0 | 0 |
| R157 | On | 04/11/2010 | Bond Future | 8.55 | Put | | 1,041.00000 | 1,096,000 | 5.00 | 0.00 | 0 | 0 |
| R157 | On | 04/11/2010 | Bond Future | 8.45 | Call | | 2,853.00000 | 2,710,000 | 5.00 | 0.00 | 0 | 0 |
| R157 | On | 04/11/2010 | Bond Future | 8.45 | Put | | 1,196.00000 | 1,259,000 | 5.00 | 0.00 | 0 | 0 |
| Total R157 Option | | | | | | | | | | 0.00 | 0 | 1,510 |
| Total For R157 | | | | | | | | | | 75,294,342.00 | 600 | 7,615 |
| R186 | On | 06/05/2010 | Bond Future | | | 8.82800 | 8.73700 | | 10.00 | 71,086,722.00 | 600 | 18,696 |
| R186 | On | 05/08/2010 | Bond Future | | | 8.89100 | 8.78800 | | 10.75 | 0.00 | 0 | 0 |
| R186 | On | 04/11/2010 | Bond Future | | | 8.92200 | 8.82500 | | 11.00 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | 71,086,722.00 | 600 | 18,696 |
| R186 | On | 06/05/2010 | Bond Future | 9.00 | Call | | 3,026.00000 | 2,348,000 | 9.16 | 0.00 | 0 | 0 |
| R186 | On | 06/05/2010 | Bond Future | 9.00 | Put | | 527.00000 | 723,000 | 9.16 | 0.00 | 0 | 0 |
| R186 | On | 05/08/2010 | Bond Future | 9.25 | Call | | 5,389.00000 | 4,659,000 | 10.00 | 0.00 | 0 | 0 |
| R186 | On | 05/08/2010 | Bond Future | 9.25 | Put | | 1,112.00000 | 1,357,000 | 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 | 2,554.00000 | 2,074,000 | 9.79 | 0.00 | 0 | 1,300 |
| R186 | On | 05/08/2010 | Bond Future | 8.75 | Put | 2,917.00000 | 3,411,000 | 9.79 | 0.00 | 0 | 0 |
| R186 | On | 05/08/2010 | Bond Future | 9.75 | Call | 9,014.00000 | 8,136,000 | 10.47 | 0.00 | 0 | 0 |
| R186 | On | 05/08/2010 | Bond Future | 9.75 | Put | 372.00000 | 469,000 | 10.47 | 0.00 | 0 | 1,300 |
| R186 | On | 05/08/2010 | Bond Future | 10.00 | Call | 10,936.00000 | 10,019,000 | 10.74 | 0.00 | 0 | 0 |
| R186 | On | 05/08/2010 | Bond Future | 10.00 | Put | 209.00000 | 266,000 | 10.74 | 0.00 | 0 | 3,000 |
| R186 | On | 04/11/2010 | Bond Future | 9.25 | Call | 6,235.00000 | 5,620,000 | 11.00 | 0.00 | 0 | 0 |
| R186 | On | 04/11/2010 | Bond Future | 9.25 | Put | 2,340.00000 | 2,632,000 | 11.00 | 0.00 | 0 | 0 |
| R186 | On | 04/11/2010 | Bond Future | 9.30 | Call | 6,522.00000 | 5,892,000 | 11.00 | 0.00 | 0 | 0 |
| R186 | On | 04/11/2010 | Bond Future | 9.30 | Put | 2,182.00000 | 2,458,000 | 11.00 | 0.00 | 0 | 0 |
| R186 | On | 04/11/2010 | Bond Future | 9.20 | Call | 5,614.00000 | 5,007,000 | 10.00 | 0.00 | 0 | 0 |
| R186 | On | 04/11/2010 | Bond Future | 9.20 | Put | 2,167.00000 | 2,467,000 | 10.00 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | 0.00 | 0 | 5,600 |
| Total For R186 | | | | | | | | | 71,086,722.00 | 600 | 24,296,486 |
| R201 | On | 06/05/2010 | Bond Future | | | 8.03900 | 7.98800 | 4.25 | 0.00 | 0 | 486 |
| R201 | On | 05/08/2010 | Bond Future | | | 8.12900 | 8.05400 | 4.50 | 0.00 | 0 | 0 |
| R201 | On | 04/11/2010 | Bond Future | | | 8.14800 | 8.09000 | 4.25 | 0.00 | 0 | 0 |
| Total R201 Future | | | | | | | | | 0.00 | 0 | 486 |
| R201 | On | 06/05/2010 | Bond Future | 8.50 | Call | 2,012.00000 | 1,825,000 | 4.06 | 0.00 | 0 | 0 |
| R201 | On | 06/05/2010 | Bond Future | 8.50 | Put | 56.00000 | 66,000 | 4.06 | 0.00 | 0 | 0 |
| R201 | On | 05/08/2010 | Bond Future | 9.00 | Call | 3,540.00000 | 3,290,000 | 4.42 | 0.00 | 0 | 0 |
| R201 | On | 05/08/2010 | Bond Future | 9.00 | Put | 135.00000 | 160,000 | 4.42 | 0.00 | 0 | 0 |
| R201 | On | 04/11/2010 | Bond Future | 8.50 | Call | 2,139.00000 | 1,997,000 | 4.00 | 0.00 | 0 | 0 |
| R201 | On | 04/11/2010 | Bond Future | 8.50 | Put | 720.00000 | 780,000 | 4.00 | 0.00 | 0 | 0 |
| R201 | On | 04/11/2010 | Bond Future | 8.55 | Call | 2,254.00000 | 2,108,000 | 4.00 | 0.00 | 0 | 0 |
| R201 | On | 04/11/2010 | Bond Future | 8.55 | Put | 663.00000 | 720,000 | 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 | | 2,027.00000 | 1,889,000 | 4.00 | 0.00 | 0 | 0 |
| R201 | On | 04/11/2010 | Bond Future | 8.45 | Put | | 780.00000 | 844,000 | 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 | | | 8.50400 | 8.45400 | | 6.50 | 0.00 | 0 | 1,710 |
| R203 | On | 05/08/2010 | Bond Future | | | 8.58400 | 8.51700 | | 6.75 | 0.00 | 0 | 1,607 |
| R203 | On | 04/11/2010 | Bond Future | | | 8.62000 | 8.56500 | | 7.00 | 0.00 | 0 | 0 |
| Total R203 Future | | | | | | | | | | 0.00 | 0 | 3,317 |
| R203 | On | 06/05/2010 | Bond Future | 9.00 | Call | | 2,948.00000 | 2,691,000 | 6.25 | 0.00 | 0 | 0 |
| R203 | On | 06/05/2010 | Bond Future | 9.00 | Put | | 78.00000 | 88,000 | 6.25 | 0.00 | 0 | 0 |
| R203 | On | 05/08/2010 | Bond Future | 9.25 | Call | | 4,059.00000 | 3,760,000 | 6.38 | 0.00 | 0 | 0 |
| R203 | On | 05/08/2010 | Bond Future | 9.25 | Put | | 339.00000 | 387,000 | 6.38 | 0.00 | 0 | 0 |
| R203 | On | 04/11/2010 | Bond Future | 9.25 | Call | | 4,243.00000 | 4,026,000 | 7.00 | 0.00 | 0 | 0 |
| R203 | On | 04/11/2010 | Bond Future | 9.25 | Put | | 858.00000 | 918,000 | 7.00 | 0.00 | 0 | 0 |
| R203 | On | 04/11/2010 | Bond Future | 9.30 | Call | | 4,420.00000 | 4,200,000 | 7.00 | 0.00 | 0 | 0 |
| R203 | On | 04/11/2010 | Bond Future | 9.30 | Put | | 793.00000 | 851,000 | 7.00 | 0.00 | 0 | 0 |
| R203 | On | 04/11/2010 | Bond Future | 9.20 | Call | | 4,069.00000 | 3,856,000 | 7.00 | 0.00 | 0 | 0 |
| R203 | On | 04/11/2010 | Bond Future | 9.20 | Put | | 926.00000 | 990,000 | 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 | | | 8.58400 | 8.52400 | | 7.25 | 0.00 | 0 | 1,552 |
| R204 | On | 05/08/2010 | Bond Future | | | 8.66100 | 8.58600 | | 7.75 | 0.00 | 0 | 0 |
| R204 | On | 04/11/2010 | Bond Future | | | 8.69400 | 8.62900 | | 7.75 | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | 0.00 | 0 | 1,552 |
| R204 | On | 06/05/2010 | Bond Future | 9.00 | Call | | 2,871.00000 | 2,543,000 | 6.75 | 0.00 | 0 | 200 |
| R204 | On | 06/05/2010 | Bond Future | 9.00 | Put | | 117.00000 | 141,000 | 6.75 | 28,200.00 | 200 | 0 |
| R204 | On | 06/05/2010 | Bond Future | 9.50 | Call | | 5,546.00000 | 5,194,000 | 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 | | 6.00000 | 7,000 | 7.06 | 0.00 | 0 | 200 |
| R204 | On | 06/05/2010 | Bond Future | 8.50 | Put | | 957.00000 | 1,119,000 | 6.61 | 0.00 | 0 | 0 |
| R204 | On | 06/05/2010 | Bond Future | 8.50 | Call | | 815.00000 | 625,000 | 6.61 | 0.00 | 0 | 200 |
| R204 | On | 05/08/2010 | Bond Future | 9.25 | Call | | 4,175.00000 | 3,816,000 | 7.41 | 0.00 | 0 | 0 |
| R204 | On | 05/08/2010 | Bond Future | 9.25 | Put | | 451.00000 | 522,000 | 7.41 | 0.00 | 0 | 0 |
| R204 | On | 04/11/2010 | Bond Future | 9.25 | Call | | 4,513.00000 | 4,239,000 | 8.00 | 0.00 | 0 | 0 |
| R204 | On | 04/11/2010 | Bond Future | 9.25 | Put | | 1,103.00000 | 1,193,000 | 8.00 | 0.00 | 0 | 0 |
| R204 | On | 04/11/2010 | Bond Future | 9.30 | Call | | 4,702.00000 | 4,423,000 | 8.00 | 0.00 | 0 | 0 |
| R204 | On | 04/11/2010 | Bond Future | 9.30 | Put | | 1,024.00000 | 1,110,000 | 8.00 | 0.00 | 0 | 0 |
| R204 | On | 04/11/2010 | Bond Future | 9.20 | Call | | 4,326.00000 | 4,058,000 | 8.00 | 0.00 | 0 | 0 |
| R204 | On | 04/11/2010 | Bond Future | 9.20 | Put | | 1,185.00000 | 1,281,000 | 8.00 | 0.00 | 0 | 0 |
| Total R204 Option | | | | | | | | | | 28,200.00 | 200 | 600 |
| Total For R204 | | | | | | | | | | 28,200.00 | 200 | 2,152 |
| R206 | On | 06/05/2010 | Bond Future | | | 8.04700 | 8.01800 | | 3.75 | 0.00 | 0 | 0 |
| R206 | On | 05/08/2010 | Bond Future | | | 8.16000 | 8.10300 | | 3.75 | 0.00 | 0 | 0 |
| R206 | On | 04/11/2010 | Bond Future | | | 8.18200 | 8.14600 | | 3.75 | 0.00 | 0 | 0 |
| Total R206 Future | | | | | | | | | | 0.00 | 0 | 0 |
| R206 | On | 06/05/2010 | Bond Future | 8.75 | Call | | 2,254.00000 | 2,163,000 | 3.56 | 0.00 | 0 | 0 |
| R206 | On | 06/05/2010 | Bond Future | 8.75 | Put | | 14.00000 | 13,000 | 3.56 | 0.00 | 0 | 0 |
| R206 | On | 05/08/2010 | Bond Future | 9.00 | Call | | 2,687.00000 | 2,536,000 | 3.64 | 0.00 | 0 | 0 |
| R206 | On | 05/08/2010 | Bond Future | 9.00 | Put | | 119.00000 | 134,000 | 3.64 | 0.00 | 0 | 0 |
| R206 | On | 04/11/2010 | Bond Future | 8.50 | Call | | 1,786.00000 | 1,717,000 | 4.00 | 0.00 | 0 | 0 |
| R206 | On | 04/11/2010 | Bond Future | 8.50 | Put | | 827.00000 | 856,000 | 4.00 | 0.00 | 0 | 0 |
| R206 | On | 04/11/2010 | Bond Future | 8.55 | Call | | 1,870.00000 | 1,800,000 | 4.00 | 0.00 | 0 | 0 |
| R206 | On | 04/11/2010 | Bond Future | 8.55 | Put | | 776.00000 | 804,000 | 4.00 | 0.00 | 0 | 0 |
| R206 | On | 04/11/2010 | Bond Future | 8.45 | Call | | 1,705.00000 | 1,637,000 | 4.00 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
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| R206 | On | 04/11/2010 | Bond Future | 8.45 | Put | | 881.00000 | 911,000 | 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 | | | 8.68300 | 8.61300 | | 8.25 | 0.00 | 0 | 737 |
| R207 | On | 05/08/2010 | Bond Future | | | 8.75800 | 8.67400 | | 8.50 | 0.00 | 0 | 0 |
| R207 | On | 04/11/2010 | Bond Future | | | 8.79000 | 8.71400 | | 8.75 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | 0.00 | 0 | 737 |
| R207 | On | 06/05/2010 | Bond Future | 9.25 | Call | | 3,831.00000 | 3,419,000 | 7.50 | 0.00 | 0 | 0 |
| R207 | On | 06/05/2010 | Bond Future | 9.25 | Put | | 48.00000 | 62,000 | 7.50 | 0.00 | 0 | 0 |
| R207 | On | 05/08/2010 | Bond Future | 9.50 | Call | | 5,104.00000 | 4,667,000 | 8.42 | 0.00 | 0 | 0 |
| R207 | On | 05/08/2010 | Bond Future | 9.50 | Put | | 336.00000 | 399,000 | 8.42 | 0.00 | 0 | 0 |
| R207 | On | 04/11/2010 | Bond Future | 9.25 | Call | | 4,395.00000 | 4,075,000 | 9.00 | 0.00 | 0 | 0 |
| R207 | On | 04/11/2010 | Bond Future | 9.25 | Put | | 1,321.00000 | 1,445,000 | 9.00 | 0.00 | 0 | 0 |
| R207 | On | 04/11/2010 | Bond Future | 9.30 | Call | | 4,585.00000 | 4,258,000 | 9.00 | 0.00 | 0 | 0 |
| R207 | On | 04/11/2010 | Bond Future | 9.30 | Put | | 1,231.00000 | 1,349,000 | 9.00 | 0.00 | 0 | 0 |
| R207 | On | 04/11/2010 | Bond Future | 9.20 | Call | | 4,208.00000 | 3,896,000 | 9.00 | 0.00 | 0 | 0 |
| R207 | On | 04/11/2010 | Bond Future | 9.20 | Put | | 1,415.00000 | 1,547,000 | 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 | | | 8.77000 | 8.72000 | | 9.00 | 0.00 | 0 | 5,004 |
| R208 | On | 05/08/2010 | Bond Future | | | 8.83900 | 8.77700 | | 9.25 | 0.00 | 0 | 1,249 |
| R208 | On | 04/11/2010 | Bond Future | | | 8.87400 | 8.82000 | | 9.75 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | 0.00 | 0 | 6,253 |
| R208 | On | 06/05/2010 | Bond Future | 9.25 | Call | | 3,360.00000 | 3,060,000 | 8.50 | 0.00 | 0 | 0 |
| R208 | On | 06/05/2010 | Bond Future | 9.25 | Put | | 102.00000 | 116,000 | 8.50 | 0.00 | 0 | 0 |
| R208 | On | 05/08/2010 | Bond Future | 9.50 | Call | | 4,768.00000 | 4,439,000 | 8.93 | 0.00 | 0 | 0 |
| R208 | On | 05/08/2010 | Bond Future | 9.50 | Put | | 438.00000 | 492,000 | 8.93 | 0.00 | 0 | 0 |

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| R208 | On | 04/11/2010 | Bond Future | 9.25 | Call | | 4,145.00000 | 3,914,000 | 10.00 | 0.00 | 0 | 0 |
| R208 | On | 04/11/2010 | Bond Future | 9.25 | Put | | 1,577.00000 | 1,674,000 | 10.00 | 0.00 | 0 | 0 |
| R208 | On | 04/11/2010 | Bond Future | 9.30 | Call | | 4,333.00000 | 4,096,000 | 10.00 | 0.00 | 0 | 0 |
| R208 | On | 04/11/2010 | Bond Future | 9.30 | Put | | 1,472.00000 | 1,564,000 | 10.00 | 0.00 | 0 | 0 |
| R208 | On | 04/11/2010 | Bond Future | 9.20 | Call | | 3,711.00000 | 3,482,000 | 9.00 | 0.00 | 0 | 0 |
| R208 | On | 04/11/2010 | Bond Future | 9.20 | Put | | 1,436.00000 | 1,535,000 | 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 | | | 8.81100 | 8.72000 | | 13.00 | 0.00 | 0 | 1,798 |
| R209 | On | 05/08/2010 | Bond Future | | | 8.85800 | 8.75800 | | 13.50 | 0.00 | 0 | 0 |
| R209 | On | 04/11/2010 | Bond Future | | | 8.88200 | 8.78600 | | 14.50 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | 0.00 | 0 | 1,798 |
| R209 | On | 06/05/2010 | Bond Future | 8.50 | Call | | 517.00000 | 308,000 | 11.90 | 0.00 | 0 | 0 |
| R209 | On | 06/05/2010 | Bond Future | 8.50 | Put | | 2,332.00000 | 2,853,000 | 11.90 | 0.00 | 0 | 0 |
| R209 | On | 05/08/2010 | Bond Future | 8.75 | Call | | 2,251.00000 | 1,842,000 | 12.39 | 0.00 | 0 | 0 |
| R209 | On | 05/08/2010 | Bond Future | 8.75 | Put | | 2,315.00000 | 2,702,000 | 12.39 | 0.00 | 0 | 0 |
| R209 | On | 04/11/2010 | Bond Future | 9.00 | Call | | 4,145.00000 | 3,679,000 | 14.00 | 0.00 | 0 | 0 |
| R209 | On | 04/11/2010 | Bond Future | 9.00 | Put | | 2,469.00000 | 2,763,000 | 14.00 | 0.00 | 0 | 0 |
| R209 | On | 04/11/2010 | Bond Future | 9.05 | Call | | 4,363.00000 | 3,884,000 | 14.00 | 0.00 | 0 | 0 |
| R209 | On | 04/11/2010 | Bond Future | 9.05 | Put | | 2,305.00000 | 2,585,000 | 14.00 | 0.00 | 0 | 0 |
| R209 | On | 04/11/2010 | Bond Future | 8.95 | Call | | 3,933.00000 | 3,481,000 | 14.00 | 0.00 | 0 | 0 |
| R209 | On | 04/11/2010 | Bond Future | 8.95 | Put | | 2,643.00000 | 2,951,000 | 14.00 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209 | | | | | | | | | | 0.00 | 0 | 1,798 |
| Total for Bond | | | | | | | | | | 146,409,264.00 | 1,400 | 46,654 |
| GOVI | On | 06/05/2010 | GOVI | | | 315.64500 | 316.75900 | | 6.80 | 3,156,450.00 | 1 | 324 |
| GOVI | On | 05/08/2010 | GOVI | | | 321.13900 | 322.27400 | | 6.57 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| Total GOVI Future | | | | | | | 3,156,450.00 | 1 | 324 |
| GOVI On 06/05/2010 GOVI | 309.80 | Call | | 75,838.00000 | 65,978,000 | 6.80 | 0.00 | 0 | 0 |
| GOVI On 06/05/2010 GOVI | 309.80 | Put | | 6,248.00000 | 7,528,000 | 6.80 | 0.00 | 0 | 0 |
| GOVI On 05/08/2010 GOVI | 315.60 | Call | | 90,501.00000 | 82,114,000 | 6.57 | 0.00 | 0 | 0 |
| GOVI On 05/08/2010 GOVI | 315.60 | Put | | 23,761.00000 | 26,724,000 | 6.57 | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | 3,156,450.00 | 1 | 324 |
| Total for GOVI | | | | | | | 3,156,450.00 | 1 | 324 |
| AL7T On 06/05/2010 Index Future | | | 341.52100 | 342.51500 | | | 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 | | | 314.21100 | 315.27300 | | | 0.00 | 0 | 1,089 |
| ALBI On 05/08/2010 Index Future | | | 314.29800 | 315.36300 | | | 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 | | | 137.02500 | 137.17400 | | | 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 | | | 362.45800 | 362.34400 | | | 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 | | | 305.91800 | 306.72400 | | | 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 | | | 311.78000 | 312.86600 | | | 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 | | | 6.66000 | 6.66500 | | | 0.00 | 0 | 0 |
| JIBAR On 19/05/2010 Jibar Future | | | 6.56000 | 6.54500 | | | 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 | | | 6.51000 | 6.51500 | | | 0.00 | 0 | 0 |
| JIBAR On 21/07/2010 Jibar Future | | | 6.50000 | 6.50500 | | | 0.00 | 0 | 1,000 |
| JIBAR On 18/08/2010 Jibar Future | | | 6.51000 | 6.51500 | | | 0.00 | 0 | 1,000 |
| JIBAR On 15/09/2010 Jibar Future | | | 6.52000 | 6.52500 | | | 0.00 | 0 | 1,000 |
| JIBAR On 15/12/2010 Jibar Future | | | 6.62000 | 6.62500 | | | 0.00 | 0 | 0 |
| JIBAR On 16/03/2011 Jibar Future | | | 6.90000 | 6.89000 | | | 0.00 | 0 | 5,000 |
| JIBAR On 15/06/2011 Jibar Future | | | 7.22000 | 7.21000 | | | 0.00 | 0 | 5,000 |
| JIBAR On 21/09/2011 Jibar Future | | | 7.60000 | 7.59000 | | | 0.00 | 0 | 3,500 |
| JIBAR On 21/12/2011 Jibar Future | | | 7.88000 | 7.87000 | | | 0.00 | 0 | 7,500 |
| JIBAR On 20/03/2012 Jibar Future | | | 7.93000 | 7.92000 | | | 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 : | | | | | | | 149,565,714.00 | 1,401 | 72,696 |
| R155 On 31/08/2011 Spot Bond | | | 6.92000 | 7.44000 | | | 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 | | | 7.99000 | 7.95000 | | | 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 | | | 8.79500 | 8.71000 | | | 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 | | | 7.99500 | 7.95000 | | | 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 | | | 8.46500 | 8.42500 | | | 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 | | | 8.55000 | 8.49500 | | | 0.00 | 0 | 0 |
| Total R204 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | 0.00 | 0 | 0 |
| R206 On 15/01/2014 Spot Bond | | | 8.00000 | 7.96500 | | | 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 | | | 8.64500 | 8.58000 | | | 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 | | | 8.75000 | 8.69000 | | | 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 | | | 8.79000 | 8.70000 | | | 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 | | | | | | | 149,537,514.00 | 1,201 | 64,986 |
| Total Options | | | | | | | 28,200.00 | 200 | 7,710 |
| Grand Total: | | | | | | | 149,565,714.00 | 1,401 | 72,696 |