



# Interest Rates Daily MTM Report

Daily summary for: 14/10/2010

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R157                     | On | 04/11/2010 | Bond Future |        |            | 7.13600   | 7.16200      |                   | 4.25       | 0.00        | 0                | 4,806         |
| R157                     | On | 03/02/2011 | Bond Future |        |            | 7.20900   | 7.23700      |                   | 4.25       | 0.00        | 0                | 0             |
| R157                     | On | 05/05/2011 | Bond Future |        |            | 7.28400   | 7.31400      |                   | 4.25       | 0.00        | 0                | 0             |
| <b>Total R157 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,806</b>  |
| R157                     | On | 04/11/2010 | Bond Future | 8.50   | Call       |           | 6,050.00000  | 6,172,000         | 4.88       | 0.00        | 0                | 0             |
| R157                     | On | 04/11/2010 | Bond Future | 8.50   | Put        |           | 0.00000      | 0,000             | 4.88       | 0.00        | 0                | 0             |
| R157                     | On | 04/11/2010 | Bond Future | 8.55   | Call       |           | 6,269.00000  | 6,390,000         | 4.90       | 0.00        | 0                | 0             |
| R157                     | On | 04/11/2010 | Bond Future | 8.55   | Put        |           | 0.00000      | 0,000             | 4.90       | 0.00        | 0                | 0             |
| R157                     | On | 04/11/2010 | Bond Future | 8.45   | Call       |           | 5,831.00000  | 5,952,000         | 4.85       | 0.00        | 0                | 0             |
| R157                     | On | 04/11/2010 | Bond Future | 8.45   | Put        |           | 0.00000      | 0,000             | 4.85       | 0.00        | 0                | 0             |
| R157                     | On | 04/11/2010 | Bond Future | 7.50   | Put        |           | 84.00000     | 65,000            | 4.38       | 0.00        | 0                | 0             |
| R157                     | On | 04/11/2010 | Bond Future | 7.50   | Call       |           | 1,649.00000  | 1,751,000         | 4.38       | 0.00        | 0                | 500           |
| R157                     | On | 03/02/2011 | Bond Future | 7.90   | Call       |           | 3,219.00000  | 3,317,000         | 4.56       | 0.00        | 0                | 0             |
| R157                     | On | 03/02/2011 | Bond Future | 7.90   | Put        |           | 333.00000    | 307,000           | 4.56       | 0.00        | 0                | 0             |
| R157                     | On | 03/02/2011 | Bond Future | 7.95   | Call       |           | 3,399.00000  | 3,499,000         | 4.58       | 0.00        | 0                | 0             |
| R157                     | On | 03/02/2011 | Bond Future | 7.95   | Put        |           | 299.00000    | 275,000           | 4.58       | 0.00        | 0                | 0             |
| R157                     | On | 03/02/2011 | Bond Future | 7.85   | Call       |           | 3,042.00000  | 3,138,000         | 4.53       | 0.00        | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R157                     | On | 03/02/2011 | Bond Future | 7.85   | Put        |           | 370.00000    | 343,000           | 4.53       | 0.00        | 0                | 0             |
| R157                     | On | 05/05/2011 | Bond Future | 7.75   | Call       |           | 2,683.00000  | 2,765,000         | 4.40       | 0.00        | 0                | 0             |
| R157                     | On | 05/05/2011 | Bond Future | 7.75   | Put        |           | 879.00000    | 835,000           | 4.40       | 0.00        | 0                | 0             |
| R157                     | On | 05/05/2011 | Bond Future | 7.80   | Call       |           | 2,825.00000  | 2,910,000         | 4.41       | 0.00        | 0                | 0             |
| R157                     | On | 05/05/2011 | Bond Future | 7.80   | Put        |           | 816.00000    | 776,000           | 4.41       | 0.00        | 0                | 0             |
| R157                     | On | 05/05/2011 | Bond Future | 7.70   | Call       |           | 2,543.00000  | 2,623,000         | 4.38       | 0.00        | 0                | 0             |
| R157                     | On | 05/05/2011 | Bond Future | 7.70   | Put        |           | 944.00000    | 899,000           | 4.38       | 0.00        | 0                | 0             |
| R157                     | On | 05/05/2011 | Bond Future | 7.65   | Call       |           | 2,407.00000  | 2,484,000         | 4.37       | 0.00        | 0                | 0             |
| R157                     | On | 05/05/2011 | Bond Future | 7.65   | Put        |           | 1,014.00000  | 965,000           | 4.37       | 0.00        | 0                | 0             |
| <b>Total R157 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>500</b>    |
| <b>Total For R157</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,306</b>  |
| R186                     | On | 04/11/2010 | Bond Future |        |            | 7.96700   | 8.00800      |                   | 10.75      | 0.00        | 0                | 17,532        |
| R186                     | On | 03/02/2011 | Bond Future |        |            | 8.02100   | 8.06300      |                   | 11.00      | 0.00        | 0                | 0             |
| R186                     | On | 05/05/2011 | Bond Future |        |            | 8.07600   | 8.11900      |                   | 11.25      | 0.00        | 0                | 0             |
| <b>Total R186 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>17,532</b> |
| R186                     | On | 04/11/2010 | Bond Future | 9.25   | Call       |           | 11,976.00000 | 12,403,000        | 12.52      | 0.00        | 0                | 0             |
| R186                     | On | 04/11/2010 | Bond Future | 9.25   | Put        |           | 1.00000      | 1,000             | 12.52      | 0.00        | 0                | 0             |
| R186                     | On | 04/11/2010 | Bond Future | 9.30   | Call       |           | 12,421.00000 | 12,848,000        | 12.56      | 0.00        | 0                | 0             |
| R186                     | On | 04/11/2010 | Bond Future | 9.30   | Put        |           | 1.00000      | 0,000             | 12.56      | 0.00        | 0                | 0             |
| R186                     | On | 04/11/2010 | Bond Future | 9.20   | Call       |           | 11,528.00000 | 11,955,000        | 12.47      | 0.00        | 0                | 0             |
| R186                     | On | 04/11/2010 | Bond Future | 9.20   | Put        |           | 1.00000      | 1,000             | 12.47      | 0.00        | 0                | 0             |
| R186                     | On | 04/11/2010 | Bond Future | 8.75   | Put        |           | 29.00000     | 18,000            | 12.09      | 0.00        | 0                | 0             |
| R186                     | On | 04/11/2010 | Bond Future | 8.75   | Call       |           | 7,400.00000  | 7,817,000         | 12.09      | 0.00        | 0                | 7,900         |
| R186                     | On | 03/02/2011 | Bond Future | 9.00   | Call       |           | 9,607.00000  | 9,979,000         | 12.38      | 0.00        | 0                | 0             |
| R186                     | On | 03/02/2011 | Bond Future | 9.00   | Put        |           | 547.00000    | 488,000           | 12.38      | 0.00        | 0                | 0             |
| R186                     | On | 03/02/2011 | Bond Future | 9.05   | Call       |           | 10,010.00000 | 10,386,000        | 12.45      | 0.00        | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R186                     | On | 03/02/2011 | Bond Future | 9.05   | Put        |           | 495.00000    | 440,000           | 12.45      | 0.00        | 0                | 0             |
| R186                     | On | 03/02/2011 | Bond Future | 8.95   | Call       |           | 9,206.00000  | 9,573,000         | 12.31      | 0.00        | 0                | 0             |
| R186                     | On | 03/02/2011 | Bond Future | 8.95   | Put        |           | 604.00000    | 540,000           | 12.31      | 0.00        | 0                | 0             |
| R186                     | On | 03/02/2011 | Bond Future | 7.75   | Put        |           | 4,867.00000  | 4,575,000         | 10.68      | 0.00        | 0                | 0             |
| R186                     | On | 03/02/2011 | Bond Future | 7.75   | Call       |           | 1,603.00000  | 1,742,000         | 10.68      | 0.00        | 0                | 3,000         |
| R186                     | On | 05/05/2011 | Bond Future | 8.75   | Call       |           | 8,150.00000  | 8,457,000         | 12.22      | 0.00        | 0                | 0             |
| R186                     | On | 05/05/2011 | Bond Future | 8.75   | Put        |           | 2,034.00000  | 1,908,000         | 12.22      | 0.00        | 0                | 0             |
| R186                     | On | 05/05/2011 | Bond Future | 8.80   | Call       |           | 8,495.00000  | 8,809,000         | 12.29      | 0.00        | 0                | 0             |
| R186                     | On | 05/05/2011 | Bond Future | 8.80   | Put        |           | 1,914.00000  | 1,794,000         | 12.29      | 0.00        | 0                | 0             |
| R186                     | On | 05/05/2011 | Bond Future | 8.70   | Call       |           | 7,808.00000  | 8,110,000         | 12.15      | 0.00        | 0                | 0             |
| R186                     | On | 05/05/2011 | Bond Future | 8.70   | Put        |           | 2,160.00000  | 2,028,000         | 12.15      | 0.00        | 0                | 0             |
| <b>Total R186 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>10,900</b> |
| <b>Total For R186</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>28,432</b> |
| R201                     | On | 04/11/2010 | Bond Future |        |            | 6.98400   | 7.01000      |                   | 4.00       | 0.00        | 0                | 1,262         |
| R201                     | On | 03/02/2011 | Bond Future |        |            | 7.04700   | 7.07500      |                   | 4.00       | 0.00        | 0                | 0             |
| R201                     | On | 05/05/2011 | Bond Future |        |            | 7.11800   | 7.14800      |                   | 3.75       | 0.00        | 0                | 0             |
| <b>Total R201 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,262</b>  |
| R201                     | On | 04/11/2010 | Bond Future | 8.50   | Call       |           | 5,277.00000  | 5,372,000         | 4.44       | 0.00        | 0                | 0             |
| R201                     | On | 04/11/2010 | Bond Future | 8.50   | Put        |           | 0.00000      | 0,000             | 4.44       | 0.00        | 0                | 0             |
| R201                     | On | 04/11/2010 | Bond Future | 8.55   | Call       |           | 5,449.00000  | 5,544,000         | 4.44       | 0.00        | 0                | 0             |
| R201                     | On | 04/11/2010 | Bond Future | 8.55   | Put        |           | 0.00000      | 0,000             | 4.44       | 0.00        | 0                | 0             |
| R201                     | On | 04/11/2010 | Bond Future | 8.45   | Call       |           | 5,105.00000  | 5,201,000         | 4.44       | 0.00        | 0                | 0             |
| R201                     | On | 04/11/2010 | Bond Future | 8.45   | Put        |           | 0.00000      | 0,000             | 4.44       | 0.00        | 0                | 0             |
| R201                     | On | 04/11/2010 | Bond Future | 7.50   | Call       |           | 1,797.00000  | 1,885,000         | 4.11       | 0.00        | 0                | 0             |
| R201                     | On | 04/11/2010 | Bond Future | 7.50   | Put        |           | 25.00000     | 18,000            | 4.11       | 0.00        | 0                | 140           |
| R201                     | On | 04/11/2010 | Bond Future | 7.25   | Put        |           | 125.00000    | 100,000           | 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 | 7.25   | Call       |           | 998.00000    | 1,068,000         | 4.00       | 0.00        | 0                | 140           |
| R201                     | On | 04/11/2010 | Bond Future | 8.00   | Call       |           | 3,543.00000  | 3,638,000         | 4.33       | 0.00        | 0                | 0             |
| R201                     | On | 04/11/2010 | Bond Future | 8.00   | Put        |           | 0.00000      | 0,000             | 4.33       | 0.00        | 0                | 420           |
| R201                     | On | 04/11/2010 | Bond Future | 6.75   | Put        |           | 1,053.00000  | 969,000           | 3.81       | 0.00        | 0                | 0             |
| R201                     | On | 04/11/2010 | Bond Future | 6.75   | Call       |           | 98.00000     | 109,000           | 3.81       | 0.00        | 0                | 420           |
| R201                     | On | 03/02/2011 | Bond Future | 8.00   | Call       |           | 3,260.00000  | 3,345,000         | 4.32       | 0.00        | 0                | 0             |
| R201                     | On | 03/02/2011 | Bond Future | 8.00   | Put        |           | 131.00000    | 119,000           | 4.32       | 0.00        | 0                | 0             |
| R201                     | On | 03/02/2011 | Bond Future | 8.05   | Call       |           | 3,411.00000  | 3,497,000         | 4.34       | 0.00        | 0                | 0             |
| R201                     | On | 03/02/2011 | Bond Future | 8.05   | Put        |           | 116.00000    | 105,000           | 4.34       | 0.00        | 0                | 0             |
| R201                     | On | 03/02/2011 | Bond Future | 7.95   | Call       |           | 3,111.00000  | 3,194,000         | 4.30       | 0.00        | 0                | 0             |
| R201                     | On | 03/02/2011 | Bond Future | 7.95   | Put        |           | 148.00000    | 134,000           | 4.30       | 0.00        | 0                | 0             |
| R201                     | On | 05/05/2011 | Bond Future | 7.75   | Call       |           | 2,452.00000  | 2,521,000         | 3.94       | 0.00        | 0                | 0             |
| R201                     | On | 05/05/2011 | Bond Future | 7.75   | Put        |           | 526.00000    | 498,000           | 3.94       | 0.00        | 0                | 0             |
| R201                     | On | 05/05/2011 | Bond Future | 7.80   | Call       |           | 2,573.00000  | 2,643,000         | 3.96       | 0.00        | 0                | 0             |
| R201                     | On | 05/05/2011 | Bond Future | 7.80   | Put        |           | 490.00000    | 462,000           | 3.96       | 0.00        | 0                | 0             |
| R201                     | On | 05/05/2011 | Bond Future | 7.70   | Call       |           | 2,333.00000  | 2,401,000         | 3.92       | 0.00        | 0                | 0             |
| R201                     | On | 05/05/2011 | Bond Future | 7.70   | Put        |           | 566.00000    | 537,000           | 3.92       | 0.00        | 0                | 0             |
| <b>Total R201 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,120</b>  |
| <b>Total For R201</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,382</b>  |
| R203                     | On | 04/11/2010 | Bond Future |        |            | 7.62200   | 7.64800      |                   | 6.25       | 0.00        | 0                | 1,918         |
| R203                     | On | 03/02/2011 | Bond Future |        |            | 7.69700   | 7.72400      |                   | 6.50       | 0.00        | 0                | 0             |
| R203                     | On | 05/05/2011 | Bond Future |        |            | 7.77300   | 7.80200      |                   | 6.25       | 0.00        | 0                | 0             |
| <b>Total R203 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,918</b>  |
| R203                     | On | 04/11/2010 | Bond Future | 9.25   | Call       |           | 8,157.00000  | 8,297,000         | 7.04       | 0.00        | 0                | 0             |
| R203                     | On | 04/11/2010 | Bond Future | 9.25   | Put        |           | 0.00000      | 0,000             | 7.04       | 0.00        | 0                | 0             |
| R203                     | On | 04/11/2010 | Bond Future | 9.30   | Call       |           | 8,399.00000  | 8,538,000         | 7.04       | 0.00        | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R203                     | On | 04/11/2010 | Bond Future | 9.30   | Put        |           | 0.00000      | 0,000             | 7.04       | 0.00        | 0                | 0             |
| R203                     | On | 04/11/2010 | Bond Future | 9.20   | Call       |           | 7,915.00000  | 8,055,000         | 7.04       | 0.00        | 0                | 0             |
| R203                     | On | 04/11/2010 | Bond Future | 9.20   | Put        |           | 0.00000      | 0,000             | 7.04       | 0.00        | 0                | 0             |
| R203                     | On | 03/02/2011 | Bond Future | 8.50   | Call       |           | 4,293.00000  | 4,406,000         | 7.08       | 0.00        | 0                | 0             |
| R203                     | On | 03/02/2011 | Bond Future | 8.50   | Put        |           | 370.00000    | 343,000           | 7.08       | 0.00        | 0                | 0             |
| R203                     | On | 03/02/2011 | Bond Future | 8.55   | Call       |           | 4,504.00000  | 4,619,000         | 7.12       | 0.00        | 0                | 0             |
| R203                     | On | 03/02/2011 | Bond Future | 8.55   | Put        |           | 334.00000    | 309,000           | 7.12       | 0.00        | 0                | 0             |
| R203                     | On | 03/02/2011 | Bond Future | 8.45   | Call       |           | 4,085.00000  | 4,196,000         | 7.04       | 0.00        | 0                | 0             |
| R203                     | On | 03/02/2011 | Bond Future | 8.45   | Put        |           | 409.00000    | 380,000           | 7.04       | 0.00        | 0                | 0             |
| R203                     | On | 05/05/2011 | Bond Future | 8.25   | Call       |           | 3,312.00000  | 3,407,000         | 6.61       | 0.00        | 0                | 0             |
| R203                     | On | 05/05/2011 | Bond Future | 8.25   | Put        |           | 1,101.00000  | 1,051,000         | 6.61       | 0.00        | 0                | 0             |
| R203                     | On | 05/05/2011 | Bond Future | 8.30   | Call       |           | 3,485.00000  | 3,582,000         | 6.65       | 0.00        | 0                | 0             |
| R203                     | On | 05/05/2011 | Bond Future | 8.30   | Put        |           | 1,031.00000  | 983,000           | 6.65       | 0.00        | 0                | 0             |
| R203                     | On | 05/05/2011 | Bond Future | 8.20   | Call       |           | 3,144.00000  | 3,236,000         | 6.57       | 0.00        | 0                | 0             |
| R203                     | On | 05/05/2011 | Bond Future | 8.20   | Put        |           | 1,177.00000  | 1,124,000         | 6.57       | 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>1,918</b>  |
| R204                     | On | 04/11/2010 | Bond Future |        |            | 7.75000   | 7.77600      |                   | 7.25       | 0.00        | 0                | 2,242         |
| R204                     | On | 03/02/2011 | Bond Future |        |            | 7.81900   | 7.84600      |                   | 7.50       | 0.00        | 0                | 0             |
| R204                     | On | 05/05/2011 | Bond Future |        |            | 7.89200   | 7.92000      |                   | 7.50       | 0.00        | 0                | 0             |
| <b>Total R204 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,242</b>  |
| R204                     | On | 04/11/2010 | Bond Future | 9.25   | Call       |           | 8,358.00000  | 8,514,000         | 8.16       | 0.00        | 0                | 0             |
| R204                     | On | 04/11/2010 | Bond Future | 9.25   | Put        |           | 0.00000      | 0,000             | 8.16       | 0.00        | 0                | 0             |
| R204                     | On | 04/11/2010 | Bond Future | 9.30   | Call       |           | 8,626.00000  | 8,781,000         | 8.16       | 0.00        | 0                | 0             |
| R204                     | On | 04/11/2010 | Bond Future | 9.30   | Put        |           | 0.00000      | 0,000             | 8.16       | 0.00        | 0                | 0             |
| R204                     | On | 04/11/2010 | Bond Future | 9.20   | Call       |           | 8,089.00000  | 8,245,000         | 8.16       | 0.00        | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R204                     | On | 04/11/2010 | Bond Future | 9.20   | Put        |           | 0.00000      | 0,000             | 8.16       | 0.00        | 0                | 0             |
| R204                     | On | 04/11/2010 | Bond Future | 9.00   | Call       |           | 7,004.00000  | 7,160,000         | 8.16       | 0.00        | 0                | 0             |
| R204                     | On | 04/11/2010 | Bond Future | 9.00   | Put        |           | 0.00000      | 0,000             | 8.16       | 0.00        | 0                | 0             |
| R204                     | On | 03/02/2011 | Bond Future | 8.50   | Call       |           | 4,252.00000  | 4,373,000         | 8.19       | 0.00        | 0                | 0             |
| R204                     | On | 03/02/2011 | Bond Future | 8.50   | Put        |           | 533.00000    | 497,000           | 8.19       | 0.00        | 0                | 0             |
| R204                     | On | 03/02/2011 | Bond Future | 8.55   | Call       |           | 4,479.00000  | 4,603,000         | 8.24       | 0.00        | 0                | 0             |
| R204                     | On | 03/02/2011 | Bond Future | 8.55   | Put        |           | 483.00000    | 450,000           | 8.24       | 0.00        | 0                | 0             |
| R204                     | On | 03/02/2011 | Bond Future | 8.45   | Call       |           | 4,028.00000  | 4,146,000         | 8.14       | 0.00        | 0                | 0             |
| R204                     | On | 03/02/2011 | Bond Future | 8.45   | Put        |           | 588.00000    | 548,000           | 8.14       | 0.00        | 0                | 0             |
| R204                     | On | 05/05/2011 | Bond Future | 8.50   | Call       |           | 4,350.00000  | 4,458,000         | 7.93       | 0.00        | 0                | 0             |
| R204                     | On | 05/05/2011 | Bond Future | 8.50   | Put        |           | 1,136.00000  | 1,086,000         | 7.93       | 0.00        | 0                | 0             |
| R204                     | On | 05/05/2011 | Bond Future | 8.55   | Call       |           | 4,551.00000  | 4,662,000         | 7.97       | 0.00        | 0                | 0             |
| R204                     | On | 05/05/2011 | Bond Future | 8.55   | Put        |           | 1,066.00000  | 1,019,000         | 7.97       | 0.00        | 0                | 0             |
| R204                     | On | 05/05/2011 | Bond Future | 8.45   | Call       |           | 4,152.00000  | 4,258,000         | 7.89       | 0.00        | 0                | 0             |
| R204                     | On | 05/05/2011 | Bond Future | 8.45   | Put        |           | 1,210.00000  | 1,158,000         | 7.89       | 0.00        | 0                | 0             |
| <b>Total R204 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R204</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,242</b>  |
| R206                     | On | 04/11/2010 | Bond Future |        |            | 6.81200   | 6.83300      |                   | 3.00       | 0.00        | 0                | 0             |
| R206                     | On | 03/02/2011 | Bond Future |        |            | 6.87300   | 6.89600      |                   | 3.00       | 0.00        | 0                | 0             |
| R206                     | On | 05/05/2011 | Bond Future |        |            | 6.95000   | 6.97500      |                   | 3.00       | 0.00        | 0                | 0             |
| <b>Total R206 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R206                     | On | 04/11/2010 | Bond Future | 8.50   | Call       |           | 4,620.00000  | 4,680,000         | 3.34       | 0.00        | 0                | 0             |
| R206                     | On | 04/11/2010 | Bond Future | 8.50   | Put        |           | 0.00000      | 0,000             | 3.34       | 0.00        | 0                | 0             |
| R206                     | On | 04/11/2010 | Bond Future | 8.55   | Call       |           | 4,755.00000  | 4,815,000         | 3.34       | 0.00        | 0                | 0             |
| R206                     | On | 04/11/2010 | Bond Future | 8.55   | Put        |           | 0.00000      | 0,000             | 3.34       | 0.00        | 0                | 0             |
| R206                     | On | 04/11/2010 | Bond Future | 8.45   | Call       |           | 4,485.00000  | 4,545,000         | 3.34       | 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        |           | 0.00000      | 0,000             | 3.34       | 0.00        | 0                | 0             |
| R206                     | On | 04/11/2010 | Bond Future | 7.25   | Call       |           | 1,203.00000  | 1,258,000         | 3.08       | 0.00        | 0                | 150           |
| R206                     | On | 04/11/2010 | Bond Future | 7.25   | Put        |           | 22.00000     | 17,000            | 3.08       | 0.00        | 0                | 150           |
| R206                     | On | 04/11/2010 | Bond Future | 8.00   | Call       |           | 3,262.00000  | 3,322,000         | 3.34       | 0.00        | 0                | 0             |
| R206                     | On | 04/11/2010 | Bond Future | 8.00   | Put        |           | 0.00000      | 0,000             | 3.34       | 0.00        | 0                | 450           |
| R206                     | On | 04/11/2010 | Bond Future | 6.75   | Put        |           | 432.00000    | 389,000           | 2.92       | 0.00        | 0                | 0             |
| R206                     | On | 04/11/2010 | Bond Future | 6.75   | Call       |           | 195.00000    | 212,000           | 2.92       | 0.00        | 0                | 450           |
| R206                     | On | 03/02/2011 | Bond Future | 8.00   | Call       |           | 2,915.00000  | 2,971,000         | 3.32       | 0.00        | 0                | 0             |
| R206                     | On | 03/02/2011 | Bond Future | 8.00   | Put        |           | 49.00000     | 45,000            | 3.32       | 0.00        | 0                | 0             |
| R206                     | On | 03/02/2011 | Bond Future | 8.05   | Call       |           | 3,035.00000  | 3,092,000         | 3.32       | 0.00        | 0                | 0             |
| R206                     | On | 03/02/2011 | Bond Future | 8.05   | Put        |           | 42.00000     | 38,000            | 3.32       | 0.00        | 0                | 0             |
| R206                     | On | 03/02/2011 | Bond Future | 7.95   | Call       |           | 2,795.00000  | 2,851,000         | 3.30       | 0.00        | 0                | 0             |
| R206                     | On | 03/02/2011 | Bond Future | 7.95   | Put        |           | 57.00000     | 52,000            | 3.30       | 0.00        | 0                | 0             |
| R206                     | On | 05/05/2011 | Bond Future | 7.50   | Call       |           | 1,708.00000  | 1,749,000         | 3.07       | 0.00        | 0                | 0             |
| R206                     | On | 05/05/2011 | Bond Future | 7.50   | Put        |           | 443.00000    | 423,000           | 3.07       | 0.00        | 0                | 0             |
| R206                     | On | 05/05/2011 | Bond Future | 7.55   | Call       |           | 1,796.00000  | 1,838,000         | 3.08       | 0.00        | 0                | 0             |
| R206                     | On | 05/05/2011 | Bond Future | 7.55   | Put        |           | 411.00000    | 392,000           | 3.08       | 0.00        | 0                | 0             |
| R206                     | On | 05/05/2011 | Bond Future | 7.45   | Call       |           | 1,623.00000  | 1,663,000         | 3.06       | 0.00        | 0                | 0             |
| R206                     | On | 05/05/2011 | Bond Future | 7.45   | Put        |           | 477.00000    | 456,000           | 3.06       | 0.00        | 0                | 0             |
| <b>Total R206 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,200</b>  |
| <b>Total For R206</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,200</b>  |
| R207                     | On | 04/11/2010 | Bond Future |        |            | 7.82900   | 7.87000      |                   | 8.25       | 0.00        | 0                | 800           |
| R207                     | On | 03/02/2011 | Bond Future |        |            | 7.89300   | 7.93500      |                   | 8.25       | 0.00        | 0                | 0             |
| R207                     | On | 05/05/2011 | Bond Future |        |            | 7.96200   | 8.00700      |                   | 8.50       | 0.00        | 0                | 0             |
| <b>Total R207 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>800</b>    |
| R207                     | On | 04/11/2010 | Bond Future | 9.25   | Call       |           | 8,199.00000  | 8,457,000         | 9.28       | 0.00        | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R207                     | On | 04/11/2010 | Bond Future | 9.25   | Put        |           | 0.00000      | 0,000             | 9.28       | 0.00        | 0                | 0             |
| R207                     | On | 04/11/2010 | Bond Future | 9.30   | Call       |           | 8,479.00000  | 8,737,000         | 9.28       | 0.00        | 0                | 0             |
| R207                     | On | 04/11/2010 | Bond Future | 9.30   | Put        |           | 0.00000      | 0,000             | 9.28       | 0.00        | 0                | 0             |
| R207                     | On | 04/11/2010 | Bond Future | 9.20   | Call       |           | 7,918.00000  | 8,176,000         | 9.28       | 0.00        | 0                | 0             |
| R207                     | On | 04/11/2010 | Bond Future | 9.20   | Put        |           | 0.00000      | 0,000             | 9.28       | 0.00        | 0                | 0             |
| R207                     | On | 04/11/2010 | Bond Future | 9.40   | Call       |           | 9,035.00000  | 9,293,000         | 9.28       | 0.00        | 0                | 0             |
| R207                     | On | 04/11/2010 | Bond Future | 9.40   | Put        |           | 0.00000      | 0,000             | 9.28       | 0.00        | 0                | 0             |
| R207                     | On | 03/02/2011 | Bond Future | 8.75   | Call       |           | 5,211.00000  | 5,429,000         | 9.01       | 0.00        | 0                | 0             |
| R207                     | On | 03/02/2011 | Bond Future | 8.75   | Put        |           | 369.00000    | 329,000           | 9.01       | 0.00        | 0                | 0             |
| R207                     | On | 03/02/2011 | Bond Future | 8.80   | Call       |           | 5,460.00000  | 5,682,000         | 9.06       | 0.00        | 0                | 0             |
| R207                     | On | 03/02/2011 | Bond Future | 8.80   | Put        |           | 331.00000    | 295,000           | 9.06       | 0.00        | 0                | 0             |
| R207                     | On | 03/02/2011 | Bond Future | 8.70   | Call       |           | 4,964.00000  | 5,178,000         | 8.96       | 0.00        | 0                | 0             |
| R207                     | On | 03/02/2011 | Bond Future | 8.70   | Put        |           | 410.00000    | 366,000           | 8.96       | 0.00        | 0                | 0             |
| R207                     | On | 05/05/2011 | Bond Future | 8.50   | Call       |           | 4,278.00000  | 4,459,000         | 8.98       | 0.00        | 0                | 0             |
| R207                     | On | 05/05/2011 | Bond Future | 8.50   | Put        |           | 1,382.00000  | 1,293,000         | 8.98       | 0.00        | 0                | 0             |
| R207                     | On | 05/05/2011 | Bond Future | 8.55   | Call       |           | 4,483.00000  | 4,668,000         | 9.03       | 0.00        | 0                | 0             |
| R207                     | On | 05/05/2011 | Bond Future | 8.55   | Put        |           | 1,300.00000  | 1,215,000         | 9.03       | 0.00        | 0                | 0             |
| R207                     | On | 05/05/2011 | Bond Future | 8.45   | Call       |           | 4,077.00000  | 4,254,000         | 8.93       | 0.00        | 0                | 0             |
| R207                     | On | 05/05/2011 | Bond Future | 8.45   | Put        |           | 1,470.00000  | 1,377,000         | 8.93       | 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>800</b>    |
| R208                     | On | 04/11/2010 | Bond Future |        |            | 7.88900   | 7.91500      |                   | 9.00       | 0.00        | 0                | 6,325         |
| R208                     | On | 03/02/2011 | Bond Future |        |            | 7.95000   | 7.97700      |                   | 9.25       | 0.00        | 0                | 0             |
| R208                     | On | 05/05/2011 | Bond Future |        |            | 8.01300   | 8.04100      |                   | 9.25       | 0.00        | 0                | 0             |
| <b>Total R208 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>6,325</b>  |
| R208                     | On | 04/11/2010 | Bond Future | 9.25   | Call       |           | 8,318.00000  | 8,490,000         | 10.16      | 0.00        | 0                | 0             |



| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R208                     | On | 04/11/2010 | Bond Future | 9.25   | Put        |           | 0.00000      | 0,000             | 10.16      | 0.00        | 0                | 0             |
| R208                     | On | 04/11/2010 | Bond Future | 9.30   | Call       |           | 8,610.00000  | 8,783,000         | 10.16      | 0.00        | 0                | 0             |
| R208                     | On | 04/11/2010 | Bond Future | 9.30   | Put        |           | 0.00000      | 0,000             | 10.16      | 0.00        | 0                | 0             |
| R208                     | On | 04/11/2010 | Bond Future | 9.20   | Call       |           | 8,025.00000  | 8,197,000         | 10.16      | 0.00        | 0                | 0             |
| R208                     | On | 04/11/2010 | Bond Future | 9.20   | Put        |           | 0.00000      | 0,000             | 10.16      | 0.00        | 0                | 0             |
| R208                     | On | 03/02/2011 | Bond Future | 8.75   | Call       |           | 5,324.00000  | 5,465,000         | 10.11      | 0.00        | 0                | 0             |
| R208                     | On | 03/02/2011 | Bond Future | 8.75   | Put        |           | 480.00000    | 445,000           | 10.11      | 0.00        | 0                | 0             |
| R208                     | On | 03/02/2011 | Bond Future | 8.80   | Call       |           | 5,581.00000  | 5,724,000         | 10.17      | 0.00        | 0                | 0             |
| R208                     | On | 03/02/2011 | Bond Future | 8.80   | Put        |           | 435.00000    | 403,000           | 10.17      | 0.00        | 0                | 0             |
| R208                     | On | 03/02/2011 | Bond Future | 8.70   | Call       |           | 5,070.00000  | 5,208,000         | 10.05      | 0.00        | 0                | 0             |
| R208                     | On | 03/02/2011 | Bond Future | 8.70   | Put        |           | 529.00000    | 492,000           | 10.05      | 0.00        | 0                | 0             |
| R208                     | On | 05/05/2011 | Bond Future | 8.50   | Call       |           | 4,316.00000  | 4,432,000         | 9.79       | 0.00        | 0                | 0             |
| R208                     | On | 05/05/2011 | Bond Future | 8.50   | Put        |           | 1,458.00000  | 1,396,000         | 9.79       | 0.00        | 0                | 0             |
| R208                     | On | 05/05/2011 | Bond Future | 8.55   | Call       |           | 4,531.00000  | 4,650,000         | 9.85       | 0.00        | 0                | 0             |
| R208                     | On | 05/05/2011 | Bond Future | 8.55   | Put        |           | 1,369.00000  | 1,310,000         | 9.85       | 0.00        | 0                | 0             |
| R208                     | On | 05/05/2011 | Bond Future | 8.45   | Call       |           | 4,105.00000  | 4,218,000         | 9.74       | 0.00        | 0                | 0             |
| R208                     | On | 05/05/2011 | Bond Future | 8.45   | Put        |           | 1,553.00000  | 1,488,000         | 9.74       | 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>6,325</b>  |
| R209                     | On | 04/11/2010 | Bond Future |        |            | 7.97900   | 8.01500      |                   | 14.25      | 0.00        | 0                | 23,873        |
| R209                     | On | 03/02/2011 | Bond Future |        |            | 8.02000   | 8.05600      |                   | 15.00      | 0.00        | 0                | 0             |
| R209                     | On | 05/05/2011 | Bond Future |        |            | 8.06000   | 8.09800      |                   | 15.00      | 0.00        | 0                | 0             |
| R209                     | On | 04/08/2011 | Bond Future |        |            | 8.09800   | 8.13700      |                   | 15.00      | 0.00        | 0                | 0             |
| <b>Total R209 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>23,873</b> |
| R209                     | On | 04/11/2010 | Bond Future | 9.00   | Call       |           | 8,266.00000  | 8,594,000         | 16.54      | 0.00        | 0                | 0             |
| R209                     | On | 04/11/2010 | Bond Future | 9.00   | Put        |           | 5.00000      | 3,000             | 16.54      | 0.00        | 0                | 0             |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R209             | On | 04/11/2010 | Bond Future | 9.05   | Call       |           | 8,647.00000  | 8,976,000         | 16.62      | 0.00  | 0                | 0             |
| R209             | On | 04/11/2010 | Bond Future | 9.05   | Put        |           | 3.00000      | 2,000             | 16.62      | 0.00  | 0                | 0             |
| R209             | On | 04/11/2010 | Bond Future | 8.95   | Call       |           | 7,881.00000  | 8,209,000         | 16.45      | 0.00  | 0                | 0             |
| R209             | On | 04/11/2010 | Bond Future | 8.95   | Put        |           | 6.00000      | 4,000             | 16.45      | 0.00  | 0                | 0             |
| R209             | On | 04/11/2010 | Bond Future | 8.50   | Call       |           | 4,361.00000  | 4,658,000         | 15.65      | 0.00  | 0                | 0             |
| R209             | On | 04/11/2010 | Bond Future | 8.50   | Put        |           | 115.00000    | 82,000            | 15.65      | 0.00  | 0                | 54            |
| R209             | On | 04/11/2010 | Bond Future | 8.25   | Put        |           | 430.00000    | 337,000           | 15.19      | 0.00  | 0                | 0             |
| R209             | On | 04/11/2010 | Bond Future | 8.25   | Call       |           | 2,533.00000  | 2,770,000         | 15.19      | 0.00  | 0                | 54            |
| R209             | On | 04/11/2010 | Bond Future | 9.25   | Call       |           | 10,143.00000 | 10,472,000        | 16.97      | 0.00  | 0                | 0             |
| R209             | On | 04/11/2010 | Bond Future | 9.25   | Put        |           | 1.00000      | 0,000             | 16.97      | 0.00  | 0                | 162           |
| R209             | On | 04/11/2010 | Bond Future | 7.75   | Put        |           | 2,796.00000  | 2,518,000         | 14.25      | 0.00  | 0                | 0             |
| R209             | On | 04/11/2010 | Bond Future | 7.75   | Call       |           | 316.00000    | 368,000           | 14.25      | 0.00  | 0                | 162           |
| R209             | On | 03/02/2011 | Bond Future | 9.00   | Call       |           | 8,420.00000  | 8,698,000         | 16.86      | 0.00  | 0                | 0             |
| R209             | On | 03/02/2011 | Bond Future | 9.00   | Put        |           | 544.00000    | 495,000           | 16.86      | 0.00  | 0                | 0             |
| R209             | On | 03/02/2011 | Bond Future | 9.05   | Call       |           | 8,754.00000  | 9,035,000         | 16.95      | 0.00  | 0                | 0             |
| R209             | On | 03/02/2011 | Bond Future | 9.05   | Put        |           | 496.00000    | 450,000           | 16.95      | 0.00  | 0                | 0             |
| R209             | On | 03/02/2011 | Bond Future | 8.95   | Call       |           | 8,087.00000  | 8,361,000         | 16.77      | 0.00  | 0                | 0             |
| R209             | On | 03/02/2011 | Bond Future | 8.95   | Put        |           | 597.00000    | 544,000           | 16.77      | 0.00  | 0                | 0             |
| R209             | On | 05/05/2011 | Bond Future | 8.50   | Call       |           | 5,749.00000  | 5,970,000         | 15.89      | 0.00  | 0                | 0             |
| R209             | On | 05/05/2011 | Bond Future | 8.50   | Put        |           | 2,268.00000  | 2,147,000         | 15.89      | 0.00  | 0                | 0             |
| R209             | On | 05/05/2011 | Bond Future | 8.55   | Call       |           | 6,030.00000  | 6,257,000         | 15.98      | 0.00  | 0                | 0             |
| R209             | On | 05/05/2011 | Bond Future | 8.55   | Put        |           | 2,133.00000  | 2,018,000         | 15.98      | 0.00  | 0                | 0             |
| R209             | On | 05/05/2011 | Bond Future | 8.45   | Call       |           | 5,471.00000  | 5,687,000         | 15.80      | 0.00  | 0                | 0             |
| R209             | On | 05/05/2011 | Bond Future | 8.45   | Put        |           | 2,410.00000  | 2,284,000         | 15.80      | 0.00  | 0                | 0             |
| R209             | On | 04/08/2011 | Bond Future | 8.50   | Call       |           | 6,501.00000  | 6,715,000         | 16.51      | 0.00  | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM  | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|---------------|-------------------|------------|-------------|------------------|---------------|
| R209                     | On | 04/08/2011 | Bond Future | 8.50   | Put        |           | 3,375.00000   | 3,241,000         | 16.51      | 0.00        | 0                | 0             |
| R209                     | On | 04/08/2011 | Bond Future | 8.55   | Call       |           | 6,786.00000   | 7,004,000         | 16.67      | 0.00        | 0                | 0             |
| R209                     | On | 04/08/2011 | Bond Future | 8.55   | Put        |           | 3,244.00000   | 3,114,000         | 16.67      | 0.00        | 0                | 0             |
| R209                     | On | 04/08/2011 | Bond Future | 8.45   | Call       |           | 6,221.00000   | 6,430,000         | 16.36      | 0.00        | 0                | 0             |
| R209                     | On | 04/08/2011 | Bond Future | 8.45   | Put        |           | 3,514.00000   | 3,375,000         | 16.36      | 0.00        | 0                | 0             |
| R209                     | On | 04/08/2011 | Bond Future | 10.10  | Call       |           | 15,728.00000  | 16,031,000        | 20.00      | 0.00        | 0                | 0             |
| R209                     | On | 04/08/2011 | Bond Future | 10.10  | Put        |           | 910.00000     | 865,000           | 20.00      | 0.00        | 0                | 0             |
| <b>Total R209 Option</b> |    |            |             |        |            |           |               |                   |            | <b>0.00</b> | <b>0</b>         | <b>432</b>    |
| <b>Total For R209</b>    |    |            |             |        |            |           |               |                   |            | <b>0.00</b> | <b>0</b>         | <b>24,305</b> |
| R212                     | On | 04/11/2010 | Bond Future |        |            | 2.55400   | 2.55500       |                   |            | 0.00        | 0                | 1,080         |
| <b>Total R212 Future</b> |    |            |             |        |            |           |               |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,080</b>  |
| R212                     | On | 04/11/2010 | Bond Future | 3.00   | Call       |           | 4,261.00000   | 4,271,000         |            | 0.00        | 0                | 0             |
| R212                     | On | 04/11/2010 | Bond Future | 3.00   | Put        |           | 0.00000       | 0,000             |            | 0.00        | 0                | 0             |
| R212                     | On | 04/11/2010 | Bond Future | 3.05   | Call       |           | 4,727.00000   | 4,736,000         |            | 0.00        | 0                | 0             |
| R212                     | On | 04/11/2010 | Bond Future | 3.05   | Put        |           | 0.00000       | 0,000             |            | 0.00        | 0                | 0             |
| R212                     | On | 04/11/2010 | Bond Future | 2.95   | Call       |           | 3,792.00000   | 3,802,000         |            | 0.00        | 0                | 0             |
| R212                     | On | 04/11/2010 | Bond Future | 2.95   | Put        |           | 0.00000       | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total R212 Option</b> |    |            |             |        |            |           |               |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R212</b>    |    |            |             |        |            |           |               |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,080</b>  |
| <b>Total for Bond</b>    |    |            |             |        |            |           |               |                   |            | <b>0.00</b> | <b>0</b>         | <b>73,990</b> |
| GOVI                     | On | 04/11/2010 | GOVI        |        |            | 345.74300 | 345.06000     |                   |            | 0.00        | 0                | 160           |
| <b>Total GOVI Future</b> |    |            |             |        |            |           |               |                   |            | <b>0.00</b> | <b>0</b>         | <b>160</b>    |
| GOVI                     | On | 04/11/2010 | GOVI        | 329.00 | Call       |           | 160,600.00000 | 167,430,000       |            | 0.00        | 0                | 0             |
| GOVI                     | On | 04/11/2010 | GOVI        | 329.00 | Put        |           | 0.00000       | 0,000             |            | 0.00        | 0                | 0             |
| GOVI                     | On | 04/11/2010 | GOVI        | 329.01 | Call       |           | 160,500.00000 | 167,330,000       |            | 0.00        | 0                | 0             |
| GOVI                     | On | 04/11/2010 | GOVI        | 329.01 | Put        |           | 0.00000       | 0,000             |            | 0.00        | 0                | 0             |
| GOVI                     | On | 04/11/2010 | GOVI        | 328.99 | Call       |           | 160,700.00000 | 167,530,000       |            | 0.00        | 0                | 0             |

| Contract Details                 | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|----------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| GOVI On 04/11/2010 GOVI          | 328.99 | Put        |           | 0.00000      | 0,000             |            | 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>160</b>    |
| <b>Total for GOVI</b>            |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>160</b>    |
| AL7T On 04/11/2010 Index Future  |        |            | 374.91700 | 374.15300    |                   |            | 0.00        | 0                | 38            |
| <b>Total AL7T Future</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>38</b>     |
| <b>Total For AL7T</b>            |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>38</b>     |
| ALBI On 04/11/2010 Index Future  |        |            | 345.18300 | 344.47400    |                   |            | 0.00        | 0                | 1,303         |
| ALBI On 03/02/2011 Index Future  |        |            | 350.44100 | 349.72200    |                   |            | 0.00        | 0                | 0             |
| <b>Total ALBI Future</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,303</b>  |
| <b>Total For ALBI</b>            |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,303</b>  |
| CRD1 On 04/11/2010 Index Future  |        |            | 151.50800 | 151.32500    |                   |            | 0.00        | 0                | 2             |
| CRD1 On 03/02/2011 Index Future  |        |            | 153.74800 | 153.56200    |                   |            | 0.00        | 0                | 0             |
| <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 04/11/2010 Index Future  |        |            | 397.01000 | 397.21200    |                   |            | 0.00        | 0                | 509           |
| ILBI On 03/02/2011 Index Future  |        |            | 403.16000 | 403.36600    |                   |            | 0.00        | 0                | 0             |
| <b>Total ILBI Future</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>509</b>    |
| <b>Total For ILBI</b>            |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>509</b>    |
| OTH1 On 04/11/2010 Index Future  |        |            | 341.79500 | 340.94400    |                   |            | 0.00        | 0                | 3             |
| OTH1 On 03/02/2011 Index Future  |        |            | 347.00100 | 346.13800    |                   |            | 0.00        | 0                | 0             |
| <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 04/11/2010 Index Future  |        |            | 341.72400 | 340.97300    |                   |            | 0.00        | 0                | 100           |
| TRT1 On 03/02/2011 Index Future  |        |            | 346.77600 | 346.01300    |                   |            | 0.00        | 0                | 0             |
| <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>1,955</b>  |
| JIBAR On 20/10/2010 Jibar Future |        |            | 5.99000   | 6.01700      |                   |            | 0.00        | 0                | 0             |

| Contract Details                 | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest  |
|----------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|----------------|
| JIBAR On 17/11/2010 Jibar Future |        |            | 5.93000   | 5.97200      |                   |            | 0.00        | 0                | 2,500          |
| JIBAR On 15/12/2010 Jibar Future |        |            | 5.81000   | 5.88900      |                   |            | 0.00        | 0                | 2,500          |
| JIBAR On 19/01/2011 Jibar Future |        |            | 5.76000   | 5.85300      |                   |            | 0.00        | 0                | 0              |
| JIBAR On 16/02/2011 Jibar Future |        |            | 5.73000   | 5.84100      |                   |            | 0.00        | 0                | 0              |
| JIBAR On 16/03/2011 Jibar Future |        |            | 5.73000   | 5.83600      |                   |            | 0.00        | 0                | 5,500          |
| JIBAR On 15/06/2011 Jibar Future |        |            | 5.79000   | 5.88400      |                   |            | 0.00        | 0                | 4,500          |
| JIBAR On 21/09/2011 Jibar Future |        |            | 5.95000   | 6.06400      |                   |            | 0.00        | 0                | 6,200          |
| JIBAR On 21/12/2011 Jibar Future |        |            | 6.13000   | 6.24400      |                   |            | 0.00        | 0                | 5,200          |
| JIBAR On 20/03/2012 Jibar Future |        |            | 6.35000   | 6.45900      |                   |            | 0.00        | 0                | 0              |
| JIBAR On 20/06/2012 Jibar Future |        |            | 6.58000   | 6.70600      |                   |            | 0.00        | 0                | 0              |
| JIBAR On 19/09/2012 Jibar Future |        |            | 6.71000   | 6.79500      |                   |            | 0.00        | 10,000           | 10,000         |
| <b>Total Jibar Future</b>        |        |            |           |              |                   |            | <b>0.00</b> | <b>10,000</b>    | <b>36,400</b>  |
| <b>Total For JIBAR FUTURE</b>    |        |            |           |              |                   |            | <b>0.00</b> | <b>10,000</b>    | <b>36,400</b>  |
| <b>Total for Jibar</b>           |        |            |           |              |                   |            | <b>0.00</b> | <b>10,000</b>    | <b>36,400</b>  |
| <b>Total for Derivatives :</b>   |        |            |           |              |                   |            | <b>0.00</b> | <b>10,000</b>    | <b>112,505</b> |
| R155 On 31/08/2011 Spot Bond     |        |            | 6.25000   | 6.13000      |                   |            | 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     |        |            | 7.30000   | 7.18000      |                   |            | 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     |        |            | 7.97500   | 7.83000      |                   |            | 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     |        |            | 7.24000   | 7.11500      |                   |            | 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     |        |            | 7.71000   | 7.59000      |                   |            | 0.00        | 0                | 0              |

| Contract Details             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest  |
|------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|----------------|
| <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>       |
| R204 On 21/12/2018 Spot Bond |        |            | 7.83000   | 7.71000      |                   |            | 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 |        |            | 7.03000   | 6.93000      |                   |            | 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 |        |            | 7.94000   | 7.80000      |                   |            | 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 |        |            | 7.97000   | 7.84000      |                   |            | 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 |        |            | 7.95500   | 7.81000      |                   |            | 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>       |
| R212 On 31/01/2022 Spot Bond |        |            | 2.62000   | 2.62000      |                   |            | 0.00        | 0                | 0              |
| <b>Total R212 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>       |
| <b>Total For R212</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>10,000</b>    | <b>98,353</b>  |
| <b>Total Options</b>         |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>14,152</b>  |
| <b>Grand Total:</b>          |        |            |           |              |                   |            | <b>0.00</b> | <b>10,000</b>    | <b>112,505</b> |