



Interest Rates Daily MTM Report

Daily summary for: 07/07/2010

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R157 | On | 05/08/2010 | Bond Future | | | 7.77000 | 7.87500 | | 4.00 | 0.00 | 0 | 4,923 |
| R157 | On | 04/11/2010 | Bond Future | | | 7.83600 | 7.94800 | | 4.50 | 0.00 | 0 | 0 |
| R157 | On | 03/02/2011 | Bond Future | | | 7.87900 | 7.99700 | | 4.25 | 0.00 | 0 | 0 |
| Total R157 Future | | | | | | | | | | 0.00 | 0 | 4,923 |
| R157 | On | 05/08/2010 | Bond Future | 8.75 | Call | | 4,047.00000 | 4,543,000 | 4.32 | 0.00 | 0 | 0 |
| R157 | On | 05/08/2010 | Bond Future | 8.75 | Put | | 2.00000 | 1,000 | 4.32 | 0.00 | 0 | 0 |
| R157 | On | 05/08/2010 | Bond Future | 8.50 | Call | | 2,923.00000 | 3,410,000 | 4.16 | 0.00 | 0 | 0 |
| R157 | On | 05/08/2010 | Bond Future | 8.50 | Put | | 16.00000 | 6,000 | 4.16 | 0.00 | 0 | 2,500 |
| R157 | On | 05/08/2010 | Bond Future | 9.00 | Call | | 5,170.00000 | 5,666,000 | 4.65 | 0.00 | 0 | 0 |
| R157 | On | 05/08/2010 | Bond Future | 9.00 | Put | | 1.00000 | 0,000 | 4.65 | 0.00 | 0 | 0 |
| R157 | On | 05/08/2010 | Bond Future | 8.25 | Put | | 82.00000 | 37,000 | 4.00 | 0.00 | 0 | 0 |
| R157 | On | 05/08/2010 | Bond Future | 8.25 | Call | | 1,837.00000 | 2,289,000 | 4.00 | 0.00 | 0 | 500 |
| R157 | On | 05/08/2010 | Bond Future | 7.50 | Put | | 1,846.00000 | 1,409,000 | 3.65 | 0.00 | 0 | 0 |
| R157 | On | 05/08/2010 | Bond Future | 7.50 | Call | | 59.00000 | 119,000 | 3.65 | 0.00 | 0 | 500 |
| R157 | On | 04/11/2010 | Bond Future | 8.50 | Call | | 2,888.00000 | 3,287,000 | 4.67 | 0.00 | 0 | 0 |
| R157 | On | 04/11/2010 | Bond Future | 8.50 | Put | | 438.00000 | 332,000 | 4.67 | 0.00 | 0 | 0 |
| R157 | On | 04/11/2010 | Bond Future | 8.55 | Call | | 3,065.00000 | 3,472,000 | 4.70 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R157 | On | 04/11/2010 | Bond Future | 8.55 | Put | | 396.00000 | 298,000 | 4.70 | 0.00 | 0 | 0 |
| R157 | On | 04/11/2010 | Bond Future | 8.45 | Call | | 2,714.00000 | 3,104,000 | 4.63 | 0.00 | 0 | 0 |
| R157 | On | 04/11/2010 | Bond Future | 8.45 | Put | | 483.00000 | 369,000 | 4.63 | 0.00 | 0 | 0 |
| R157 | On | 04/11/2010 | Bond Future | 7.50 | Put | | 2,468.00000 | 2,099,000 | 4.12 | 0.00 | 0 | 0 |
| R157 | On | 04/11/2010 | Bond Future | 7.50 | Call | | 432.00000 | 568,000 | 4.12 | 0.00 | 0 | 500 |
| R157 | On | 03/02/2011 | Bond Future | 7.90 | Call | | 1,355.00000 | 1,598,000 | 4.04 | 0.00 | 0 | 0 |
| R157 | On | 03/02/2011 | Bond Future | 7.90 | Put | | 1,770.00000 | 1,508,000 | 4.04 | 0.00 | 0 | 0 |
| R157 | On | 03/02/2011 | Bond Future | 7.95 | Call | | 1,465.00000 | 1,720,000 | 4.07 | 0.00 | 0 | 0 |
| R157 | On | 03/02/2011 | Bond Future | 7.95 | Put | | 1,666.00000 | 1,416,000 | 4.07 | 0.00 | 0 | 0 |
| R157 | On | 03/02/2011 | Bond Future | 7.85 | Call | | 1,249.00000 | 1,481,000 | 4.01 | 0.00 | 0 | 0 |
| R157 | On | 03/02/2011 | Bond Future | 7.85 | Put | | 1,879.00000 | 1,606,000 | 4.01 | 0.00 | 0 | 0 |
| Total R157 Option | | | | | | | | | | 0.00 | 0 | 4,000 |
| Total For R157 | | | | | | | | | | 0.00 | 0 | 8,923 |
| R186 | On | 05/08/2010 | Bond Future | | | 8.83000 | 8.90300 | | 10.00 | 0.00 | 0 | 20,936 |
| R186 | On | 04/11/2010 | Bond Future | | | 8.89000 | 8.96500 | | 11.00 | 0.00 | 0 | 0 |
| R186 | On | 03/02/2011 | Bond Future | | | 8.93600 | 9.01400 | | 11.25 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | 0.00 | 0 | 20,936 |
| R186 | On | 05/08/2010 | Bond Future | 9.25 | Call | | 3,471.00000 | 4,054,000 | 10.00 | 0.00 | 0 | 0 |
| R186 | On | 05/08/2010 | Bond Future | 9.25 | Put | | 282.00000 | 176,000 | 10.00 | 0.00 | 0 | 0 |
| R186 | On | 05/08/2010 | Bond Future | 8.75 | Call | | 647.00000 | 879,000 | 9.36 | 0.00 | 0 | 816 |
| R186 | On | 05/08/2010 | Bond Future | 8.75 | Put | | 2,097.00000 | 1,641,000 | 9.36 | 0.00 | 0 | 0 |
| R186 | On | 05/08/2010 | Bond Future | 9.75 | Call | | 7,571.00000 | 8,251,000 | 10.73 | 0.00 | 0 | 0 |
| R186 | On | 05/08/2010 | Bond Future | 9.75 | Put | | 17.00000 | 8,000 | 10.73 | 0.00 | 0 | 960 |
| R186 | On | 05/08/2010 | Bond Future | 10.00 | Call | | 9,643.00000 | 10,330,000 | 11.10 | 0.00 | 0 | 0 |
| R186 | On | 05/08/2010 | Bond Future | 10.00 | Put | | 3.00000 | 2,000 | 11.10 | 0.00 | 0 | 3,000 |
| R186 | On | 05/08/2010 | Bond Future | 9.00 | Call | | 1,773.00000 | 2,206,000 | 9.68 | 0.00 | 0 | 48 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R186 | On | 05/08/2010 | Bond Future | 9.00 | Put | | 868.00000 | 612,000 | 9.68 | 0.00 | 0 | 48 |
| R186 | On | 05/08/2010 | Bond Future | 8.50 | Put | | 4,030.00000 | 3,418,000 | 9.16 | 0.00 | 0 | 0 |
| R186 | On | 05/08/2010 | Bond Future | 8.50 | Call | | 151.00000 | 228,000 | 9.16 | 0.00 | 0 | 144 |
| R186 | On | 04/11/2010 | Bond Future | 9.25 | Call | | 4,398.00000 | 4,852,000 | 11.00 | 0.00 | 0 | 0 |
| R186 | On | 04/11/2010 | Bond Future | 9.25 | Put | | 1,808.00000 | 1,566,000 | 11.00 | 0.00 | 0 | 0 |
| R186 | On | 04/11/2010 | Bond Future | 9.30 | Call | | 4,700.00000 | 5,169,000 | 11.08 | 0.00 | 0 | 0 |
| R186 | On | 04/11/2010 | Bond Future | 9.30 | Put | | 1,665.00000 | 1,438,000 | 11.08 | 0.00 | 0 | 0 |
| R186 | On | 04/11/2010 | Bond Future | 9.20 | Call | | 4,106.00000 | 4,544,000 | 10.93 | 0.00 | 0 | 0 |
| R186 | On | 04/11/2010 | Bond Future | 9.20 | Put | | 1,964.00000 | 1,706,000 | 10.93 | 0.00 | 0 | 0 |
| R186 | On | 04/11/2010 | Bond Future | 8.75 | Put | | 3,921.00000 | 3,504,000 | 10.33 | 0.00 | 0 | 0 |
| R186 | On | 04/11/2010 | Bond Future | 8.75 | Call | | 1,907.00000 | 2,187,000 | 10.33 | 0.00 | 0 | 9,800 |
| R186 | On | 03/02/2011 | Bond Future | 9.00 | Call | | 3,702.00000 | 4,069,000 | 10.88 | 0.00 | 0 | 0 |
| R186 | On | 03/02/2011 | Bond Future | 9.00 | Put | | 3,830.00000 | 3,482,000 | 10.88 | 0.00 | 0 | 0 |
| R186 | On | 03/02/2011 | Bond Future | 9.05 | Call | | 3,950.00000 | 4,330,000 | 10.95 | 0.00 | 0 | 0 |
| R186 | On | 03/02/2011 | Bond Future | 9.05 | Put | | 3,623.00000 | 3,288,000 | 10.95 | 0.00 | 0 | 0 |
| R186 | On | 03/02/2011 | Bond Future | 8.95 | Call | | 3,462.00000 | 3,815,000 | 10.81 | 0.00 | 0 | 0 |
| R186 | On | 03/02/2011 | Bond Future | 8.95 | Put | | 4,048.00000 | 3,686,000 | 10.81 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | 0.00 | 0 | 14,816 |
| Total For R186 | | | | | | | | | | 0.00 | 0 | 35,752 |
| R201 | On | 05/08/2010 | Bond Future | | | 7.62900 | 7.73300 | | 3.75 | 0.00 | 0 | 1,388 |
| R201 | On | 04/11/2010 | Bond Future | | | 7.68700 | 7.79800 | | 4.00 | 0.00 | 0 | 0 |
| R201 | On | 03/02/2011 | Bond Future | | | 7.71700 | 7.83700 | | 4.00 | 0.00 | 0 | 0 |
| Total R201 Future | | | | | | | | | | 0.00 | 0 | 1,388 |
| R201 | On | 05/08/2010 | Bond Future | 9.00 | Call | | 4,593.00000 | 4,981,000 | 4.38 | 0.00 | 0 | 0 |
| R201 | On | 05/08/2010 | Bond Future | 9.00 | Put | | 0.00000 | 0,000 | 4.38 | 0.00 | 0 | 0 |
| R201 | On | 04/11/2010 | Bond Future | 8.50 | Call | | 2,690.00000 | 3,021,000 | 4.30 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R201 | On | 04/11/2010 | Bond Future | 8.50 | Put | | 245.00000 | 183,000 | 4.30 | 0.00 | 0 | 0 |
| R201 | On | 04/11/2010 | Bond Future | 8.55 | Call | | 2,837.00000 | 3,173,000 | 4.33 | 0.00 | 0 | 0 |
| R201 | On | 04/11/2010 | Bond Future | 8.55 | Put | | 221.00000 | 163,000 | 4.33 | 0.00 | 0 | 0 |
| R201 | On | 04/11/2010 | Bond Future | 8.45 | Call | | 2,545.00000 | 2,870,000 | 4.27 | 0.00 | 0 | 0 |
| R201 | On | 04/11/2010 | Bond Future | 8.45 | Put | | 272.00000 | 203,000 | 4.27 | 0.00 | 0 | 0 |
| R201 | On | 03/02/2011 | Bond Future | 8.00 | Call | | 1,507.00000 | 1,746,000 | 3.85 | 0.00 | 0 | 0 |
| R201 | On | 03/02/2011 | Bond Future | 8.00 | Put | | 964.00000 | 801,000 | 3.85 | 0.00 | 0 | 0 |
| R201 | On | 03/02/2011 | Bond Future | 8.05 | Call | | 1,611.00000 | 1,859,000 | 3.88 | 0.00 | 0 | 0 |
| R201 | On | 03/02/2011 | Bond Future | 8.05 | Put | | 902.00000 | 748,000 | 3.88 | 0.00 | 0 | 0 |
| R201 | On | 03/02/2011 | Bond Future | 7.95 | Call | | 1,406.00000 | 1,637,000 | 3.82 | 0.00 | 0 | 0 |
| R201 | On | 03/02/2011 | Bond Future | 7.95 | Put | | 1,029.00000 | 858,000 | 3.82 | 0.00 | 0 | 0 |
| Total R201 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R201 | | | | | | | | | | 0.00 | 0 | 1,388 |
| R203 | On | 05/08/2010 | Bond Future | | | 8.39400 | 8.49800 | | 6.00 | 0.00 | 0 | 3,767 |
| R203 | On | 04/11/2010 | Bond Future | | | 8.47000 | 8.58000 | | 6.75 | 0.00 | 0 | 0 |
| R203 | On | 03/02/2011 | Bond Future | | | 8.53000 | 8.64500 | | 6.50 | 0.00 | 0 | 0 |
| Total R203 Future | | | | | | | | | | 0.00 | 0 | 3,767 |
| R203 | On | 05/08/2010 | Bond Future | 9.25 | Call | | 3,833.00000 | 4,368,000 | 6.47 | 0.00 | 0 | 0 |
| R203 | On | 05/08/2010 | Bond Future | 9.25 | Put | | 14.00000 | 6,000 | 6.47 | 0.00 | 0 | 0 |
| R203 | On | 04/11/2010 | Bond Future | 9.25 | Call | | 3,751.00000 | 4,205,000 | 6.99 | 0.00 | 0 | 0 |
| R203 | On | 04/11/2010 | Bond Future | 9.25 | Put | | 441.00000 | 338,000 | 6.99 | 0.00 | 0 | 0 |
| R203 | On | 04/11/2010 | Bond Future | 9.30 | Call | | 3,952.00000 | 4,414,000 | 7.04 | 0.00 | 0 | 0 |
| R203 | On | 04/11/2010 | Bond Future | 9.30 | Put | | 401.00000 | 306,000 | 7.04 | 0.00 | 0 | 0 |
| R203 | On | 04/11/2010 | Bond Future | 9.20 | Call | | 3,553.00000 | 3,999,000 | 6.94 | 0.00 | 0 | 0 |
| R203 | On | 04/11/2010 | Bond Future | 9.20 | Put | | 486.00000 | 374,000 | 6.94 | 0.00 | 0 | 0 |
| R203 | On | 03/02/2011 | Bond Future | 8.50 | Call | | 1,530.00000 | 1,792,000 | 6.03 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| R203 | On | 03/02/2011 | Bond Future | 8.50 | Put | | 2,242.00000 | 1,940,000 | 6.03 | 0.00 | 0 | 0 |
| R203 | On | 03/02/2011 | Bond Future | 8.55 | Call | | 1,653.00000 | 1,927,000 | 6.08 | 0.00 | 0 | 0 |
| R203 | On | 03/02/2011 | Bond Future | 8.55 | Put | | 2,119.00000 | 1,829,000 | 6.08 | 0.00 | 0 | 0 |
| R203 | On | 03/02/2011 | Bond Future | 8.45 | Call | | 1,415.00000 | 1,665,000 | 5.99 | 0.00 | 0 | 0 |
| R203 | On | 03/02/2011 | Bond Future | 8.45 | Put | | 2,374.00000 | 2,060,000 | 5.99 | 0.00 | 0 | 0 |
| Total R203 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R203 | | | | | | | | | | 0.00 | 0 | 3,767 |
| R204 | On | 05/08/2010 | Bond Future | | | 8.50300 | 8.60700 | | 7.00 | 981,312.40 | 10 | 2,664 |
| R204 | On | 04/11/2010 | Bond Future | | | 8.57300 | 8.68200 | | 7.50 | 0.00 | 0 | 0 |
| R204 | On | 03/02/2011 | Bond Future | | | 8.62700 | 8.74000 | | 7.75 | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | 981,312.40 | 10 | 2,664 |
| R204 | On | 05/08/2010 | Bond Future | 9.25 | Call | | 3,631.00000 | 4,214,000 | 7.26 | 0.00 | 0 | 0 |
| R204 | On | 05/08/2010 | Bond Future | 9.25 | Put | | 28.00000 | 11,000 | 7.26 | 0.00 | 0 | 780 |
| R204 | On | 05/08/2010 | Bond Future | 8.70 | Call | | 1,042.00000 | 1,436,000 | 6.71 | 0.00 | 0 | 0 |
| R204 | On | 05/08/2010 | Bond Future | 8.70 | Put | | 510.00000 | 304,000 | 6.71 | 0.00 | 0 | 650 |
| R204 | On | 05/08/2010 | Bond Future | 8.75 | Call | | 1,228.00000 | 1,653,000 | 6.75 | 0.00 | 0 | 83 |
| R204 | On | 05/08/2010 | Bond Future | 8.75 | Put | | 411.00000 | 237,000 | 6.75 | 0.00 | 0 | 83 |
| R204 | On | 05/08/2010 | Bond Future | 8.25 | Put | | 2,188.00000 | 1,680,000 | 6.36 | 0.00 | 0 | 0 |
| R204 | On | 05/08/2010 | Bond Future | 8.25 | Call | | 110.00000 | 201,000 | 6.36 | 0.00 | 0 | 249 |
| R204 | On | 04/11/2010 | Bond Future | 9.25 | Call | | 3,723.00000 | 4,201,000 | 7.77 | 0.00 | 0 | 0 |
| R204 | On | 04/11/2010 | Bond Future | 9.25 | Put | | 610.00000 | 476,000 | 7.77 | 0.00 | 0 | 0 |
| R204 | On | 04/11/2010 | Bond Future | 9.30 | Call | | 3,937.00000 | 4,425,000 | 7.82 | 0.00 | 0 | 0 |
| R204 | On | 04/11/2010 | Bond Future | 9.30 | Put | | 556.00000 | 432,000 | 7.82 | 0.00 | 0 | 0 |
| R204 | On | 04/11/2010 | Bond Future | 9.20 | Call | | 3,513.00000 | 3,980,000 | 7.72 | 0.00 | 0 | 0 |
| R204 | On | 04/11/2010 | Bond Future | 9.20 | Put | | 669.00000 | 524,000 | 7.72 | 0.00 | 0 | 0 |
| R204 | On | 03/02/2011 | Bond Future | 8.50 | Call | | 1,543.00000 | 1,808,000 | 7.21 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| R204 | On | 03/02/2011 | Bond Future | 8.50 | Put | | 2,864.00000 | 2,510,000 | 7.21 | 0.00 | 0 | 0 |
| R204 | On | 03/02/2011 | Bond Future | 8.55 | Call | | 1,669.00000 | 1,947,000 | 7.26 | 0.00 | 0 | 0 |
| R204 | On | 03/02/2011 | Bond Future | 8.55 | Put | | 2,713.00000 | 2,372,000 | 7.26 | 0.00 | 0 | 0 |
| R204 | On | 03/02/2011 | Bond Future | 8.45 | Call | | 1,424.00000 | 1,676,000 | 7.17 | 0.00 | 0 | 0 |
| R204 | On | 03/02/2011 | Bond Future | 8.45 | Put | | 3,023.00000 | 2,656,000 | 7.17 | 0.00 | 0 | 0 |
| Total R204 Option | | | | | | | | | | 0.00 | 0 | 1,845 |
| Total For R204 | | | | | | | | | | 981,312.40 | 10 | 4,509 |
| R206 | On | 05/08/2010 | Bond Future | | | 7.52900 | 7.63400 | | 3.00 | 0.00 | 0 | 0 |
| R206 | On | 04/11/2010 | Bond Future | | | 7.58700 | 7.70200 | | 3.25 | 0.00 | 0 | 0 |
| R206 | On | 03/02/2011 | Bond Future | | | 7.61400 | 7.73800 | | 3.00 | 0.00 | 0 | 0 |
| Total R206 Future | | | | | | | | | | 0.00 | 0 | 0 |
| R206 | On | 05/08/2010 | Bond Future | 9.00 | Call | | 3,944.00000 | 4,256,000 | 3.51 | 0.00 | 0 | 0 |
| R206 | On | 05/08/2010 | Bond Future | 9.00 | Put | | 0.00000 | 0,000 | 3.51 | 0.00 | 0 | 0 |
| R206 | On | 04/11/2010 | Bond Future | 8.50 | Call | | 2,324.00000 | 2,603,000 | 3.49 | 0.00 | 0 | 0 |
| R206 | On | 04/11/2010 | Bond Future | 8.50 | Put | | 145.00000 | 105,000 | 3.49 | 0.00 | 0 | 0 |
| R206 | On | 04/11/2010 | Bond Future | 8.55 | Call | | 2,443.00000 | 2,726,000 | 3.51 | 0.00 | 0 | 0 |
| R206 | On | 04/11/2010 | Bond Future | 8.55 | Put | | 130.00000 | 94,000 | 3.51 | 0.00 | 0 | 0 |
| R206 | On | 04/11/2010 | Bond Future | 8.45 | Call | | 2,206.00000 | 2,481,000 | 3.47 | 0.00 | 0 | 0 |
| R206 | On | 04/11/2010 | Bond Future | 8.45 | Put | | 162.00000 | 118,000 | 3.47 | 0.00 | 0 | 0 |
| R206 | On | 03/02/2011 | Bond Future | 8.00 | Call | | 1,283.00000 | 1,487,000 | 3.00 | 0.00 | 0 | 0 |
| R206 | On | 03/02/2011 | Bond Future | 8.00 | Put | | 612.00000 | 497,000 | 3.00 | 0.00 | 0 | 0 |
| R206 | On | 03/02/2011 | Bond Future | 8.05 | Call | | 1,369.00000 | 1,579,000 | 3.02 | 0.00 | 0 | 0 |
| R206 | On | 03/02/2011 | Bond Future | 8.05 | Put | | 571.00000 | 461,000 | 3.02 | 0.00 | 0 | 0 |
| R206 | On | 03/02/2011 | Bond Future | 7.95 | Call | | 1,199.00000 | 1,398,000 | 2.98 | 0.00 | 0 | 0 |
| R206 | On | 03/02/2011 | Bond Future | 7.95 | Put | | 656.00000 | 535,000 | 2.98 | 0.00 | 0 | 0 |
| Total R206 Option | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For R206 | | | | | | | | | | 0.00 | 0 | 0 |
| R207 | On | 05/08/2010 | Bond Future | | | 8.65200 | 8.72600 | | 7.75 | 0.00 | 0 | 4,639 |
| R207 | On | 04/11/2010 | Bond Future | | | 8.71900 | 8.79500 | | 8.50 | 0.00 | 0 | 0 |
| R207 | On | 03/02/2011 | Bond Future | | | 8.77200 | 8.85100 | | 8.50 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | 0.00 | 0 | 4,639 |
| R207 | On | 05/08/2010 | Bond Future | 9.50 | Call | | 4,472.00000 | 4,906,000 | 8.35 | 0.00 | 0 | 0 |
| R207 | On | 05/08/2010 | Bond Future | 9.50 | Put | | 14.00000 | 7,000 | 8.35 | 0.00 | 0 | 150 |
| R207 | On | 05/08/2010 | Bond Future | 9.25 | Call | | 3,114.00000 | 3,527,000 | 8.05 | 0.00 | 0 | 0 |
| R207 | On | 05/08/2010 | Bond Future | 9.25 | Put | | 65.00000 | 36,000 | 8.05 | 0.00 | 0 | 100 |
| R207 | On | 05/08/2010 | Bond Future | 8.25 | Put | | 2,939.00000 | 2,526,000 | 7.03 | 0.00 | 0 | 0 |
| R207 | On | 05/08/2010 | Bond Future | 8.25 | Call | | 49.00000 | 78,000 | 7.03 | 0.00 | 0 | 250 |
| R207 | On | 04/11/2010 | Bond Future | 9.25 | Call | | 3,431.00000 | 3,752,000 | 8.80 | 0.00 | 0 | 0 |
| R207 | On | 04/11/2010 | Bond Future | 9.25 | Put | | 831.00000 | 708,000 | 8.80 | 0.00 | 0 | 0 |
| R207 | On | 04/11/2010 | Bond Future | 9.30 | Call | | 3,642.00000 | 3,971,000 | 8.86 | 0.00 | 0 | 0 |
| R207 | On | 04/11/2010 | Bond Future | 9.30 | Put | | 762.00000 | 647,000 | 8.86 | 0.00 | 0 | 0 |
| R207 | On | 04/11/2010 | Bond Future | 9.20 | Call | | 3,225.00000 | 3,537,000 | 8.74 | 0.00 | 0 | 0 |
| R207 | On | 04/11/2010 | Bond Future | 9.20 | Put | | 906.00000 | 774,000 | 8.74 | 0.00 | 0 | 0 |
| R207 | On | 03/02/2011 | Bond Future | 8.75 | Call | | 1,986.00000 | 2,201,000 | 8.18 | 0.00 | 0 | 0 |
| R207 | On | 03/02/2011 | Bond Future | 8.75 | Put | | 2,564.00000 | 2,327,000 | 8.18 | 0.00 | 0 | 0 |
| R207 | On | 03/02/2011 | Bond Future | 8.80 | Call | | 2,135.00000 | 2,359,000 | 8.24 | 0.00 | 0 | 0 |
| R207 | On | 03/02/2011 | Bond Future | 8.80 | Put | | 2,426.00000 | 2,199,000 | 8.24 | 0.00 | 0 | 0 |
| R207 | On | 03/02/2011 | Bond Future | 8.70 | Call | | 1,845.00000 | 2,051,000 | 8.12 | 0.00 | 0 | 0 |
| R207 | On | 03/02/2011 | Bond Future | 8.70 | Put | | 2,711.00000 | 2,465,000 | 8.12 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | 0.00 | 0 | 500 |
| Total For R207 | | | | | | | | | | 0.00 | 0 | 5,139 |
| R208 | On | 05/08/2010 | Bond Future | | | 8.68100 | 8.77500 | | 8.50 | 0.00 | 0 | 11,317 |

| 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 | | | 8.74600 | 8.84300 | | 9.50 | 0.00 | 0 | 0 |
| R208 | On | 03/02/2011 | Bond Future | | | 8.79600 | 8.89600 | | 9.25 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | 0.00 | 0 | 11,317 |
| R208 | On | 05/08/2010 | Bond Future | 9.50 | Call | | 4,366.00000 | 4,938,000 | 9.14 | 0.00 | 0 | 0 |
| R208 | On | 05/08/2010 | Bond Future | 9.50 | Put | | 24.00000 | 11,000 | 9.14 | 0.00 | 0 | 0 |
| R208 | On | 04/11/2010 | Bond Future | 9.25 | Call | | 3,382.00000 | 3,803,000 | 9.83 | 0.00 | 0 | 0 |
| R208 | On | 04/11/2010 | Bond Future | 9.25 | Put | | 954.00000 | 782,000 | 9.83 | 0.00 | 0 | 0 |
| R208 | On | 04/11/2010 | Bond Future | 9.30 | Call | | 3,596.00000 | 4,029,000 | 9.90 | 0.00 | 0 | 0 |
| R208 | On | 04/11/2010 | Bond Future | 9.30 | Put | | 875.00000 | 716,000 | 9.90 | 0.00 | 0 | 0 |
| R208 | On | 04/11/2010 | Bond Future | 9.20 | Call | | 3,173.00000 | 3,583,000 | 9.76 | 0.00 | 0 | 0 |
| R208 | On | 04/11/2010 | Bond Future | 9.20 | Put | | 1,038.00000 | 856,000 | 9.76 | 0.00 | 0 | 0 |
| R208 | On | 03/02/2011 | Bond Future | 8.75 | Call | | 1,910.00000 | 2,188,000 | 8.61 | 0.00 | 0 | 0 |
| R208 | On | 03/02/2011 | Bond Future | 8.75 | Put | | 2,788.00000 | 2,466,000 | 8.61 | 0.00 | 0 | 0 |
| R208 | On | 03/02/2011 | Bond Future | 8.80 | Call | | 2,057.00000 | 2,348,000 | 8.67 | 0.00 | 0 | 0 |
| R208 | On | 03/02/2011 | Bond Future | 8.80 | Put | | 2,633.00000 | 2,324,000 | 8.67 | 0.00 | 0 | 0 |
| R208 | On | 03/02/2011 | Bond Future | 8.70 | Call | | 1,769.00000 | 2,035,000 | 8.56 | 0.00 | 0 | 0 |
| R208 | On | 03/02/2011 | Bond Future | 8.70 | Put | | 2,950.00000 | 2,616,000 | 8.56 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | 0.00 | 0 | 11,317 |
| R209 | On | 05/08/2010 | Bond Future | | | 8.77500 | 8.85700 | | 12.75 | 0.00 | 0 | 2,417 |
| R209 | On | 04/11/2010 | Bond Future | | | 8.82000 | 8.90500 | | 14.50 | 0.00 | 0 | 0 |
| R209 | On | 03/02/2011 | Bond Future | | | 8.85500 | 8.94100 | | 14.50 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | 0.00 | 0 | 2,417 |
| R209 | On | 05/08/2010 | Bond Future | 8.75 | Call | | 707.00000 | 969,000 | 12.35 | 0.00 | 0 | 0 |
| R209 | On | 05/08/2010 | Bond Future | 8.75 | Put | | 1,559.00000 | 1,169,000 | 12.35 | 0.00 | 0 | 0 |
| R209 | On | 04/11/2010 | Bond Future | 9.00 | Call | | 2,768.00000 | 3,151,000 | 14.07 | 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 | 9.00 | Put | | 2,032.00000 | 1,746,000 | 14.07 | 0.00 | 0 | 0 |
| R209 | On | 04/11/2010 | Bond Future | 9.05 | Call | | 2,992.00000 | 3,391,000 | 14.15 | 0.00 | 0 | 0 |
| R209 | On | 04/11/2010 | Bond Future | 9.05 | Put | | 1,873.00000 | 1,603,000 | 14.15 | 0.00 | 0 | 0 |
| R209 | On | 04/11/2010 | Bond Future | 8.95 | Call | | 2,553.00000 | 2,919,000 | 13.98 | 0.00 | 0 | 0 |
| R209 | On | 04/11/2010 | Bond Future | 8.95 | Put | | 2,203.00000 | 1,900,000 | 13.98 | 0.00 | 0 | 0 |
| R209 | On | 03/02/2011 | Bond Future | 9.00 | Call | | 3,439.00000 | 3,808,000 | 14.02 | 0.00 | 0 | 0 |
| R209 | On | 03/02/2011 | Bond Future | 9.00 | Put | | 2,984.00000 | 2,681,000 | 14.02 | 0.00 | 0 | 0 |
| R209 | On | 03/02/2011 | Bond Future | 9.05 | Call | | 3,656.00000 | 4,037,000 | 14.12 | 0.00 | 0 | 0 |
| R209 | On | 03/02/2011 | Bond Future | 9.05 | Put | | 2,818.00000 | 2,528,000 | 14.12 | 0.00 | 0 | 0 |
| R209 | On | 03/02/2011 | Bond Future | 8.95 | Call | | 3,227.00000 | 3,583,000 | 13.92 | 0.00 | 0 | 0 |
| R209 | On | 03/02/2011 | Bond Future | 8.95 | Put | | 3,157.00000 | 2,841,000 | 13.92 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209 | | | | | | | | | | 0.00 | 0 | 2,417 |
| Total for Bond | | | | | | | | | | 981,312.40 | 10 | 73,212 |
| GOVI | On | 05/08/2010 | GOVI | | | 324.04700 | 322.56500 | | 6.57 | 0.00 | 0 | 326 |
| GOVI | On | 04/11/2010 | GOVI | | | 329.43800 | 327.93100 | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | | 0.00 | 0 | 326 |
| GOVI | On | 05/08/2010 | GOVI | 315.60 | Call | | 73,308.00000 | 86,514,000 | 6.57 | 0.00 | 0 | 0 |
| GOVI | On | 05/08/2010 | GOVI | 315.60 | Put | | 3,658.00000 | 2,044,000 | 6.57 | 0.00 | 0 | 0 |
| GOVI | On | 04/11/2010 | GOVI | 329.00 | Call | | 0.00000 | 4,380,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/11/2010 | GOVI | 329.00 | Put | | 10,690.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/11/2010 | GOVI | 329.01 | Call | | 0.00000 | 4,280,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/11/2010 | GOVI | 329.01 | Put | | 10,790.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/11/2010 | GOVI | 328.99 | Call | | 0.00000 | 4,480,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/11/2010 | GOVI | 328.99 | Put | | 10,590.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | | 0.00 | 0 | 326 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|---------------|
| Total for GOVI | | | | | | | 0.00 | 0 | 326 |
| AL7T On 05/08/2010 Index Future | | | 348.50600 | 348.69400 | | | 0.00 | 0 | 58 |
| Total AL7T Future | | | | | | | 0.00 | 0 | 58 |
| Total For AL7T | | | | | | | 0.00 | 0 | 58 |
| ALBI On 05/08/2010 Index Future | | | 322.85300 | 321.34700 | | | 377,738,010.00 | 117 | 1,255 |
| ALBI On 04/11/2010 Index Future | | | 328.22400 | 326.69200 | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | 377,738,010.00 | 117 | 1,255 |
| Total For ALBI | | | | | | | 377,738,010.00 | 117 | 1,255 |
| CRD1 On 05/08/2010 Index Future | | | 142.78600 | 142.36300 | | | 0.00 | 0 | 2 |
| CRD1 On 04/11/2010 Index Future | | | 145.16100 | 144.73100 | | | 0.00 | 0 | 0 |
| Total CRD1 Future | | | | | | | 0.00 | 0 | 2 |
| Total For CRD1 | | | | | | | 0.00 | 0 | 2 |
| ILBI On 05/08/2010 Index Future | | | 380.30300 | 380.22600 | | | 0.00 | 0 | 501 |
| ILBI On 04/11/2010 Index Future | | | 386.71600 | 386.63700 | | | 0.00 | 0 | 0 |
| Total ILBI Future | | | | | | | 0.00 | 0 | 501 |
| Total For ILBI | | | | | | | 0.00 | 0 | 501 |
| OTH1 On 05/08/2010 Index Future | | | 315.98200 | 314.34100 | | | 0.00 | 0 | 3 |
| OTH1 On 04/11/2010 Index Future | | | 321.23800 | 319.56900 | | | 0.00 | 0 | 0 |
| Total OTH1 Future | | | | | | | 0.00 | 0 | 3 |
| Total For OTH1 | | | | | | | 0.00 | 0 | 3 |
| TRT1 On 05/08/2010 Index Future | | | 320.18000 | 318.71400 | | | 0.00 | 0 | 100 |
| TRT1 On 04/11/2010 Index Future | | | 325.50600 | 324.01600 | | | 0.00 | 0 | 0 |
| Total TRT1 Future | | | | | | | 0.00 | 0 | 100 |
| Total For TRT1 | | | | | | | 0.00 | 0 | 100 |
| Total for Index | | | | | | | 377,738,010.00 | 117 | 1,919 |
| JIBAR On 21/07/2010 Jibar Future | | | 6.55500 | 6.53000 | | | 0.00 | 0 | 2,000 |
| JIBAR On 18/08/2010 Jibar Future | | | 6.41500 | 6.42500 | | | 0.00 | 0 | 1,000 |
| JIBAR On 15/09/2010 Jibar Future | | | 6.40500 | 6.38200 | | | 0.00 | 0 | 1,000 |
| JIBAR On 20/10/2010 Jibar Future | | | 6.33500 | 6.34100 | | | 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 | | | 6.32500 | 6.34100 | | | 0.00 | 0 | 0 |
| JIBAR On 15/12/2010 Jibar Future | | | 6.32500 | 6.34200 | | | 0.00 | 0 | 0 |
| JIBAR On 16/03/2011 Jibar Future | | | 6.34500 | 6.36400 | | | 0.00 | 0 | 5,500 |
| JIBAR On 15/06/2011 Jibar Future | | | 6.53500 | 6.50800 | | | 0.00 | 0 | 4,500 |
| JIBAR On 21/09/2011 Jibar Future | | | 6.78500 | 6.83300 | | | 0.00 | 0 | 6,000 |
| JIBAR On 21/12/2011 Jibar Future | | | 7.05500 | 7.09300 | | | 0.00 | 0 | 5,000 |
| JIBAR On 20/03/2012 Jibar Future | | | 7.31500 | 7.35300 | | | 0.00 | 0 | 0 |
| JIBAR On 20/06/2012 Jibar Future | | | 7.38500 | 7.42300 | | | 0.00 | 0 | 0 |
| Total Jibar Future | | | | | | | 0.00 | 0 | 25,000 |
| Total For JIBAR FUTURE | | | | | | | 0.00 | 0 | 25,000 |
| Total for Jibar | | | | | | | 0.00 | 0 | 25,000 |
| Total for Derivatives : | | | | | | | 378,719,322.40 | 127 | 100,457 |
| R155 On 31/08/2011 Spot Bond | | | 6.69500 | 6.69500 | | | 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 | | | 7.85000 | 7.85000 | | | 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 | | | 8.88000 | 8.88000 | | | 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 | | | 7.71000 | 7.71000 | | | 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 | | | 8.47000 | 8.47000 | | | 0.00 | 0 | 0 |
| Total R203 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R203 | | | | | | | 0.00 | 0 | 0 |
| R204 On 21/12/2018 Spot Bond | | | 8.58000 | 8.58000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| Total R204 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | 0.00 | 0 | 0 |
| R206 On 15/01/2014 Spot Bond | | | 7.61000 | 7.61000 | | | 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 | | | 8.70000 | 8.70000 | | | 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 | | | 8.74500 | 8.74500 | | | 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 | | | 8.84000 | 8.84000 | | | 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 | | | | | | | 378,719,322.40 | 127 | 79,296 |
| Total Options | | | | | | | 0.00 | 0 | 21,161 |
| Grand Total: | | | | | | | 378,719,322.40 | 127 | 100,457 |