



Interest Rates Daily MTM Report

Daily summary for: 26/07/2010

| 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 | | | 7.61700 | 7.75900 | | 4.00 | 0.00 | 0 | 3,768 |
| R157 | On | 04/11/2010 | Bond Future | | | 7.67300 | 7.82400 | | 4.50 | 0.00 | 0 | 4,155 |
| R157 | On | 03/02/2011 | Bond Future | | | 7.70600 | 7.86800 | | 4.25 | 0.00 | 0 | 0 |
| Total R157 Future | | | | | | | | | | 0.00 | 0 | 7,923 |
| R157 | On | 05/08/2010 | Bond Future | 8.75 | Call | | 4,594.00000 | 5,271,000 | 4.32 | 0.00 | 0 | 0 |
| R157 | On | 05/08/2010 | Bond Future | 8.75 | Put | | 0.00000 | 0,000 | 4.32 | 0.00 | 0 | 0 |
| R157 | On | 05/08/2010 | Bond Future | 8.50 | Call | | 3,456.00000 | 4,133,000 | 4.16 | 0.00 | 0 | 0 |
| R157 | On | 05/08/2010 | Bond Future | 8.50 | Put | | 0.00000 | 0,000 | 4.16 | 0.00 | 0 | 2,500 |
| R157 | On | 05/08/2010 | Bond Future | 9.00 | Call | | 5,718.00000 | 6,395,000 | 4.65 | 0.00 | 0 | 0 |
| R157 | On | 05/08/2010 | Bond Future | 9.00 | Put | | 0.00000 | 0,000 | 4.65 | 0.00 | 0 | 0 |
| R157 | On | 05/08/2010 | Bond Future | 8.25 | Put | | 3.00000 | 0,000 | 4.00 | 0.00 | 0 | 0 |
| R157 | On | 05/08/2010 | Bond Future | 8.25 | Call | | 2,307.00000 | 2,981,000 | 4.00 | 0.00 | 0 | 500 |
| R157 | On | 05/08/2010 | Bond Future | 7.50 | Put | | 1,272.00000 | 671,000 | 3.65 | 0.00 | 0 | 0 |
| R157 | On | 05/08/2010 | Bond Future | 7.50 | Call | | 34.00000 | 110,000 | 3.65 | 0.00 | 0 | 500 |
| R157 | On | 04/11/2010 | Bond Future | 8.50 | Call | | 3,273.00000 | 3,857,000 | 4.67 | 0.00 | 0 | 0 |
| R157 | On | 04/11/2010 | Bond Future | 8.50 | Put | | 264.00000 | 163,000 | 4.67 | 0.00 | 0 | 0 |
| R157 | On | 04/11/2010 | Bond Future | 8.55 | Call | | 3,463.00000 | 4,057,000 | 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 | | 235.00000 | 144,000 | 4.70 | 0.00 | 0 | 0 |
| R157 | On | 04/11/2010 | Bond Future | 8.45 | Call | | 3,087.00000 | 3,660,000 | 4.63 | 0.00 | 0 | 0 |
| R157 | On | 04/11/2010 | Bond Future | 8.45 | Put | | 297.00000 | 185,000 | 4.63 | 0.00 | 0 | 0 |
| R157 | On | 04/11/2010 | Bond Future | 7.50 | Put | | 1,991.00000 | 1,526,000 | 4.12 | 0.00 | 0 | 0 |
| R157 | On | 04/11/2010 | Bond Future | 7.50 | Call | | 514.00000 | 735,000 | 4.12 | 0.00 | 0 | 500 |
| R157 | On | 03/02/2011 | Bond Future | 7.90 | Call | | 1,563.00000 | 1,941,000 | 4.04 | 0.00 | 0 | 0 |
| R157 | On | 03/02/2011 | Bond Future | 7.90 | Put | | 1,426.00000 | 1,105,000 | 4.04 | 0.00 | 0 | 0 |
| R157 | On | 03/02/2011 | Bond Future | 7.95 | Call | | 1,685.00000 | 2,078,000 | 4.07 | 0.00 | 0 | 0 |
| R157 | On | 03/02/2011 | Bond Future | 7.95 | Put | | 1,333.00000 | 1,028,000 | 4.07 | 0.00 | 0 | 0 |
| R157 | On | 03/02/2011 | Bond Future | 7.85 | Call | | 1,445.00000 | 1,807,000 | 4.01 | 0.00 | 0 | 0 |
| R157 | On | 03/02/2011 | Bond Future | 7.85 | Put | | 1,522.00000 | 1,186,000 | 4.01 | 0.00 | 0 | 0 |
| Total R157 Option | | | | | | | | | | 0.00 | 0 | 4,000 |
| Total For R157 | | | | | | | | | | 0.00 | 0 | 11,923 |
| R186 | On | 05/08/2010 | Bond Future | | | 8.66800 | 8.83900 | | 10.00 | 0.00 | 0 | 13,181 |
| R186 | On | 04/11/2010 | Bond Future | | | 8.72200 | 8.89900 | | 11.00 | 0.00 | 0 | 12,012 |
| R186 | On | 03/02/2011 | Bond Future | | | 8.76500 | 8.94700 | | 11.25 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | 0.00 | 0 | 25,193 |
| R186 | On | 05/08/2010 | Bond Future | 9.25 | Call | | 3,826.00000 | 5,429,000 | 10.00 | 0.00 | 0 | 0 |
| R186 | On | 05/08/2010 | Bond Future | 9.25 | Put | | 33.00000 | 1,000 | 10.00 | 0.00 | 0 | 0 |
| R186 | On | 05/08/2010 | Bond Future | 8.75 | Call | | 464.00000 | 1,184,000 | 9.36 | 0.00 | 0 | 816 |
| R186 | On | 05/08/2010 | Bond Future | 8.75 | Put | | 1,311.00000 | 396,000 | 9.36 | 0.00 | 0 | 0 |
| R186 | On | 05/08/2010 | Bond Future | 9.75 | Call | | 8,158.00000 | 9,793,000 | 10.73 | 0.00 | 0 | 0 |
| R186 | On | 05/08/2010 | Bond Future | 9.75 | Put | | 0.00000 | 0,000 | 10.73 | 0.00 | 0 | 960 |
| R186 | On | 05/08/2010 | Bond Future | 10.00 | Call | | 10,243.00000 | 11,878,000 | 11.10 | 0.00 | 0 | 0 |
| R186 | On | 05/08/2010 | Bond Future | 10.00 | Put | | 0.00000 | 0,000 | 11.10 | 0.00 | 0 | 3,000 |
| R186 | On | 05/08/2010 | Bond Future | 9.00 | Call | | 1,799.00000 | 3,178,000 | 9.68 | 0.00 | 0 | 48 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
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| R186 | On | 05/08/2010 | Bond Future | 9.00 | Put | | 291.00000 | 34,000 | 9.68 | 0.00 | 0 | 48 |
| R186 | On | 05/08/2010 | Bond Future | 8.50 | Put | | 3,321.00000 | 1,815,000 | 9.16 | 0.00 | 0 | 0 |
| R186 | On | 05/08/2010 | Bond Future | 8.50 | Call | | 45.00000 | 175,000 | 9.16 | 0.00 | 0 | 144 |
| R186 | On | 04/11/2010 | Bond Future | 9.25 | Call | | 4,613.00000 | 5,802,000 | 11.00 | 0.00 | 0 | 0 |
| R186 | On | 04/11/2010 | Bond Future | 9.25 | Put | | 1,411.00000 | 932,000 | 11.00 | 0.00 | 0 | 0 |
| R186 | On | 04/11/2010 | Bond Future | 9.30 | Call | | 4,932.00000 | 6,157,000 | 11.08 | 0.00 | 0 | 0 |
| R186 | On | 04/11/2010 | Bond Future | 9.30 | Put | | 1,284.00000 | 842,000 | 11.08 | 0.00 | 0 | 0 |
| R186 | On | 04/11/2010 | Bond Future | 9.20 | Call | | 4,303.00000 | 5,455,000 | 10.93 | 0.00 | 0 | 0 |
| R186 | On | 04/11/2010 | Bond Future | 9.20 | Put | | 1,549.00000 | 1,033,000 | 10.93 | 0.00 | 0 | 0 |
| R186 | On | 04/11/2010 | Bond Future | 8.75 | Put | | 3,362.00000 | 2,452,000 | 10.33 | 0.00 | 0 | 0 |
| R186 | On | 04/11/2010 | Bond Future | 8.75 | Call | | 1,961.00000 | 2,718,000 | 10.33 | 0.00 | 0 | 10,900 |
| R186 | On | 03/02/2011 | Bond Future | 9.00 | Call | | 3,869.00000 | 4,812,000 | 10.88 | 0.00 | 0 | 0 |
| R186 | On | 03/02/2011 | Bond Future | 9.00 | Put | | 3,383.00000 | 2,635,000 | 10.88 | 0.00 | 0 | 0 |
| R186 | On | 03/02/2011 | Bond Future | 9.05 | Call | | 4,128.00000 | 5,104,000 | 10.95 | 0.00 | 0 | 0 |
| R186 | On | 03/02/2011 | Bond Future | 9.05 | Put | | 3,187.00000 | 2,472,000 | 10.95 | 0.00 | 0 | 0 |
| R186 | On | 03/02/2011 | Bond Future | 8.95 | Call | | 3,618.00000 | 4,527,000 | 10.81 | 0.00 | 0 | 0 |
| R186 | On | 03/02/2011 | Bond Future | 8.95 | Put | | 3,590.00000 | 2,808,000 | 10.81 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | 0.00 | 0 | 15,916 |
| Total For R186 | | | | | | | | | | 0.00 | 0 | 41,109 |
| R189 | On | 05/08/2010 | Bond Future | | | 1.39500 | 1.42200 | | | 0.00 | 0 | 0 |
| R189 | On | 04/11/2010 | Bond Future | | | 1.50800 | 1.53800 | | | 0.00 | 0 | 0 |
| Total R189 Future | | | | | | | | | | 0.00 | 0 | 0 |
| R189 | On | 05/08/2010 | Bond Future | 1.75 | Call | | 905.00000 | 980,000 | | 0.00 | 0 | 0 |
| R189 | On | 05/08/2010 | Bond Future | 1.75 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R189 | On | 05/08/2010 | Bond Future | 1.80 | Call | | 1,042.00000 | 1,117,000 | | 0.00 | 0 | 0 |
| R189 | On | 05/08/2010 | Bond Future | 1.80 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

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|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R189 | On | 05/08/2010 | Bond Future | 1.70 | Call | | 768.00000 | 843,000 | | 0.00 | 0 | 0 |
| R189 | On | 05/08/2010 | Bond Future | 1.70 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R189 | On | 04/11/2010 | Bond Future | 1.75 | Call | | 528.00000 | 603,000 | | 0.00 | 0 | 0 |
| R189 | On | 04/11/2010 | Bond Future | 1.75 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R189 | On | 04/11/2010 | Bond Future | 1.80 | Call | | 652.00000 | 727,000 | | 0.00 | 0 | 0 |
| R189 | On | 04/11/2010 | Bond Future | 1.80 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R189 | On | 04/11/2010 | Bond Future | 1.70 | Call | | 404.00000 | 478,000 | | 0.00 | 0 | 0 |
| R189 | On | 04/11/2010 | Bond Future | 1.70 | Put | | 1.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R189 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R189 | | | | | | | | | | 0.00 | 0 | 0 |
| R197 | On | 05/08/2010 | Bond Future | | | 2.94400 | 2.99400 | | | 0.00 | 0 | 0 |
| R197 | On | 04/11/2010 | Bond Future | | | 3.01100 | 3.06200 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | 0.00 | 0 | 0 |
| R197 | On | 05/08/2010 | Bond Future | 3.05 | Call | | 707.00000 | 1,342,000 | | 0.00 | 0 | 0 |
| R197 | On | 05/08/2010 | Bond Future | 3.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 05/08/2010 | Bond Future | 3.10 | Call | | 1,334.00000 | 1,969,000 | | 0.00 | 0 | 0 |
| R197 | On | 05/08/2010 | Bond Future | 3.10 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 05/08/2010 | Bond Future | 3.00 | Call | | 76.00000 | 711,000 | | 0.00 | 0 | 0 |
| R197 | On | 05/08/2010 | Bond Future | 3.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 04/11/2010 | Bond Future | 3.05 | Call | | 0.00000 | 483,000 | | 0.00 | 0 | 0 |
| R197 | On | 04/11/2010 | Bond Future | 3.05 | Put | | 148.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 04/11/2010 | Bond Future | 3.10 | Call | | 468.00000 | 1,100,000 | | 0.00 | 0 | 0 |
| R197 | On | 04/11/2010 | Bond Future | 3.10 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 04/11/2010 | Bond Future | 3.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 04/11/2010 | Bond Future | 3.00 | Put | | 768.00000 | 137,000 | | 0.00 | 0 | 0 |
| Total R197 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 R197 | | | | | | | | | | 0.00 | 0 | 0 |
| R201 | On | 05/08/2010 | Bond Future | | | 7.58800 | 7.73000 | | 3.75 | 0.00 | 0 | 486 |
| R201 | On | 04/11/2010 | Bond Future | | | 7.64200 | 7.79500 | | 4.00 | 0.00 | 0 | 1,364 |
| R201 | On | 03/02/2011 | Bond Future | | | 7.67200 | 7.83500 | | 4.00 | 0.00 | 0 | 0 |
| Total R201 Future | | | | | | | | | | 0.00 | 0 | 1,850 |
| R201 | On | 05/08/2010 | Bond Future | 9.00 | Call | | 4,604.00000 | 5,135,000 | 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 | | 2,652.00000 | 3,118,000 | 4.30 | 0.00 | 0 | 0 |
| R201 | On | 04/11/2010 | Bond Future | 8.50 | Put | | 196.00000 | 120,000 | 4.30 | 0.00 | 0 | 0 |
| R201 | On | 04/11/2010 | Bond Future | 8.55 | Call | | 2,801.00000 | 3,275,000 | 4.33 | 0.00 | 0 | 0 |
| R201 | On | 04/11/2010 | Bond Future | 8.55 | Put | | 174.00000 | 105,000 | 4.33 | 0.00 | 0 | 0 |
| R201 | On | 04/11/2010 | Bond Future | 8.45 | Call | | 2,504.00000 | 2,963,000 | 4.27 | 0.00 | 0 | 0 |
| R201 | On | 04/11/2010 | Bond Future | 8.45 | Put | | 220.00000 | 136,000 | 4.27 | 0.00 | 0 | 0 |
| R201 | On | 03/02/2011 | Bond Future | 8.00 | Call | | 1,462.00000 | 1,790,000 | 3.85 | 0.00 | 0 | 0 |
| R201 | On | 03/02/2011 | Bond Future | 8.00 | Put | | 912.00000 | 694,000 | 3.85 | 0.00 | 0 | 0 |
| R201 | On | 03/02/2011 | Bond Future | 8.05 | Call | | 1,567.00000 | 1,906,000 | 3.88 | 0.00 | 0 | 0 |
| R201 | On | 03/02/2011 | Bond Future | 8.05 | Put | | 851.00000 | 644,000 | 3.88 | 0.00 | 0 | 0 |
| R201 | On | 03/02/2011 | Bond Future | 7.95 | Call | | 1,361.00000 | 1,678,000 | 3.82 | 0.00 | 0 | 0 |
| R201 | On | 03/02/2011 | Bond Future | 7.95 | Put | | 977.00000 | 748,000 | 3.82 | 0.00 | 0 | 0 |
| Total R201 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R201 | | | | | | | | | | 0.00 | 0 | 1,850 |
| R202 | On | 05/08/2010 | Bond Future | | | 3.01700 | 3.01200 | | | 0.00 | 0 | 0 |
| R202 | On | 04/11/2010 | Bond Future | | | 3.05800 | 3.05300 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | 0.00 | 0 | 0 |
| R202 | On | 05/08/2010 | Bond Future | 3.05 | Call | | 660.00000 | 573,000 | | 0.00 | 0 | 0 |
| R202 | On | 05/08/2010 | Bond Future | 3.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

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| R202 | On | 05/08/2010 | Bond Future | 3.10 | Call | | 1,520.00000 | 1,433,000 | | 0.00 | 0 | 0 |
| R202 | On | 05/08/2010 | Bond Future | 3.10 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 05/08/2010 | Bond Future | 3.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 05/08/2010 | Bond Future | 3.00 | Put | | 209.00000 | 297,000 | | 0.00 | 0 | 0 |
| R202 | On | 04/11/2010 | Bond Future | 3.05 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 04/11/2010 | Bond Future | 3.05 | Put | | 51.00000 | 137,000 | | 0.00 | 0 | 0 |
| R202 | On | 04/11/2010 | Bond Future | 3.10 | Call | | 802.00000 | 717,000 | | 0.00 | 0 | 0 |
| R202 | On | 04/11/2010 | Bond Future | 3.10 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 04/11/2010 | Bond Future | 3.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 04/11/2010 | Bond Future | 3.00 | Put | | 914.00000 | 1,000,000 | | 0.00 | 0 | 0 |
| Total R202 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | 0.00 | 0 | 0 |
| R203 | On | 05/08/2010 | Bond Future | | | 8.14900 | 8.32100 | | 6.00 | 0.00 | 0 | 3,767 |
| R203 | On | 04/11/2010 | Bond Future | | | 8.21300 | 8.39300 | | 6.75 | 0.00 | 0 | 2,215 |
| R203 | On | 03/02/2011 | Bond Future | | | 8.26200 | 8.45100 | | 6.50 | 0.00 | 0 | 0 |
| Total R203 Future | | | | | | | | | | 0.00 | 0 | 5,982 |
| R203 | On | 05/08/2010 | Bond Future | 9.25 | Call | | 4,746.00000 | 5,657,000 | 6.47 | 0.00 | 0 | 0 |
| R203 | On | 05/08/2010 | Bond Future | 9.25 | Put | | 0.00000 | 0,000 | 6.47 | 0.00 | 0 | 0 |
| R203 | On | 04/11/2010 | Bond Future | 9.25 | Call | | 4,482.00000 | 5,309,000 | 6.99 | 0.00 | 0 | 0 |
| R203 | On | 04/11/2010 | Bond Future | 9.25 | Put | | 223.00000 | 125,000 | 6.99 | 0.00 | 0 | 0 |
| R203 | On | 04/11/2010 | Bond Future | 9.30 | Call | | 4,699.00000 | 5,536,000 | 7.04 | 0.00 | 0 | 0 |
| R203 | On | 04/11/2010 | Bond Future | 9.30 | Put | | 199.00000 | 111,000 | 7.04 | 0.00 | 0 | 0 |
| R203 | On | 04/11/2010 | Bond Future | 9.20 | Call | | 4,267.00000 | 5,084,000 | 6.94 | 0.00 | 0 | 0 |
| R203 | On | 04/11/2010 | Bond Future | 9.20 | Put | | 250.00000 | 142,000 | 6.94 | 0.00 | 0 | 0 |
| R203 | On | 03/02/2011 | Bond Future | 8.50 | Call | | 1,920.00000 | 2,444,000 | 6.03 | 0.00 | 0 | 0 |
| R203 | On | 03/02/2011 | Bond Future | 8.50 | Put | | 1,678.00000 | 1,261,000 | 6.03 | 0.00 | 0 | 0 |

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| R203 | On | 03/02/2011 | Bond Future | 8.55 | Call | | 2,063.00000 | 2,607,000 | 6.08 | 0.00 | 0 | 0 |
| R203 | On | 03/02/2011 | Bond Future | 8.55 | Put | | 1,575.00000 | 1,178,000 | 6.08 | 0.00 | 0 | 0 |
| R203 | On | 03/02/2011 | Bond Future | 8.45 | Call | | 1,785.00000 | 2,289,000 | 5.99 | 0.00 | 0 | 0 |
| R203 | On | 03/02/2011 | Bond Future | 8.45 | Put | | 1,790.00000 | 1,353,000 | 5.99 | 0.00 | 0 | 0 |
| Total R203 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R203 | | | | | | | | | | 0.00 | 0 | 5,982 |
| R204 | On | 05/08/2010 | Bond Future | | | 8.28900 | 8.45000 | | 7.00 | 3,975,198.80 | 40 | 2,664 |
| R204 | On | 04/11/2010 | Bond Future | | | 8.35000 | 8.51800 | | 7.50 | 4,041,360.80 | 40 | 2,496 |
| R204 | On | 03/02/2011 | Bond Future | | | 8.39500 | 8.57100 | | 7.75 | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | 8,016,559.60 | 80 | 5,160 |
| R204 | On | 05/08/2010 | Bond Future | 9.25 | Call | | 4,511.00000 | 5,452,000 | 7.26 | 0.00 | 0 | 0 |
| R204 | On | 05/08/2010 | Bond Future | 9.25 | Put | | 1.00000 | 0,000 | 7.26 | 0.00 | 0 | 780 |
| R204 | On | 05/08/2010 | Bond Future | 8.70 | Call | | 1,514.00000 | 2,386,000 | 6.71 | 0.00 | 0 | 0 |
| R204 | On | 05/08/2010 | Bond Future | 8.70 | Put | | 75.00000 | 6,000 | 6.71 | 0.00 | 0 | 650 |
| R204 | On | 05/08/2010 | Bond Future | 8.75 | Call | | 1,771.00000 | 2,668,000 | 6.75 | 0.00 | 0 | 83 |
| R204 | On | 05/08/2010 | Bond Future | 8.75 | Put | | 47.00000 | 3,000 | 6.75 | 0.00 | 0 | 83 |
| R204 | On | 05/08/2010 | Bond Future | 8.25 | Put | | 1,273.00000 | 543,000 | 6.36 | 0.00 | 0 | 0 |
| R204 | On | 05/08/2010 | Bond Future | 8.25 | Call | | 102.00000 | 313,000 | 6.36 | 0.00 | 0 | 249 |
| R204 | On | 04/11/2010 | Bond Future | 9.25 | Call | | 4,380.00000 | 5,202,000 | 7.77 | 0.00 | 0 | 0 |
| R204 | On | 04/11/2010 | Bond Future | 9.25 | Put | | 344.00000 | 208,000 | 7.77 | 0.00 | 0 | 0 |
| R204 | On | 04/11/2010 | Bond Future | 9.30 | Call | | 4,612.00000 | 5,446,000 | 7.82 | 0.00 | 0 | 0 |
| R204 | On | 04/11/2010 | Bond Future | 9.30 | Put | | 308.00000 | 184,000 | 7.82 | 0.00 | 0 | 0 |
| R204 | On | 04/11/2010 | Bond Future | 9.20 | Call | | 4,150.00000 | 4,959,000 | 7.72 | 0.00 | 0 | 0 |
| R204 | On | 04/11/2010 | Bond Future | 9.20 | Put | | 383.00000 | 234,000 | 7.72 | 0.00 | 0 | 0 |
| R204 | On | 03/02/2011 | Bond Future | 8.50 | Call | | 1,870.00000 | 2,361,000 | 7.21 | 0.00 | 0 | 0 |
| R204 | On | 03/02/2011 | Bond Future | 8.50 | Put | | 2,263.00000 | 1,776,000 | 7.21 | 0.00 | 0 | 0 |

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| R204 | On | 03/02/2011 | Bond Future | 8.55 | Call | | 2,015.00000 | 2,527,000 | 7.26 | 0.00 | 0 | 0 |
| R204 | On | 03/02/2011 | Bond Future | 8.55 | Put | | 2,131.00000 | 1,665,000 | 7.26 | 0.00 | 0 | 0 |
| R204 | On | 03/02/2011 | Bond Future | 8.45 | Call | | 1,733.00000 | 2,203,000 | 7.17 | 0.00 | 0 | 0 |
| R204 | On | 03/02/2011 | Bond Future | 8.45 | Put | | 2,404.00000 | 1,896,000 | 7.17 | 0.00 | 0 | 0 |
| Total R204 Option | | | | | | | | | | 0.00 | 0 | 1,845 |
| Total For R204 | | | | | | | | | | 8,016,559.60 | 80 | 7,005 |
| R206 | On | 05/08/2010 | Bond Future | | | 7.46700 | 7.61000 | | 3.00 | 0.00 | 0 | 0 |
| R206 | On | 04/11/2010 | Bond Future | | | 7.52000 | 7.67500 | | 3.25 | 0.00 | 0 | 0 |
| R206 | On | 03/02/2011 | Bond Future | | | 7.54300 | 7.71100 | | 3.00 | 0.00 | 0 | 0 |
| Total R206 Future | | | | | | | | | | 0.00 | 0 | 0 |
| R206 | On | 05/08/2010 | Bond Future | 9.00 | Call | | 4,015.00000 | 4,440,000 | 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 | | 2,359.00000 | 2,745,000 | 3.49 | 0.00 | 0 | 0 |
| R206 | On | 04/11/2010 | Bond Future | 8.50 | Put | | 105.00000 | 61,000 | 3.49 | 0.00 | 0 | 0 |
| R206 | On | 04/11/2010 | Bond Future | 8.55 | Call | | 2,481.00000 | 2,872,000 | 3.51 | 0.00 | 0 | 0 |
| R206 | On | 04/11/2010 | Bond Future | 8.55 | Put | | 93.00000 | 53,000 | 3.51 | 0.00 | 0 | 0 |
| R206 | On | 04/11/2010 | Bond Future | 8.45 | Call | | 2,238.00000 | 2,619,000 | 3.47 | 0.00 | 0 | 0 |
| R206 | On | 04/11/2010 | Bond Future | 8.45 | Put | | 119.00000 | 70,000 | 3.47 | 0.00 | 0 | 0 |
| R206 | On | 03/02/2011 | Bond Future | 8.00 | Call | | 1,291.00000 | 1,577,000 | 3.00 | 0.00 | 0 | 0 |
| R206 | On | 03/02/2011 | Bond Future | 8.00 | Put | | 551.00000 | 403,000 | 3.00 | 0.00 | 0 | 0 |
| R206 | On | 03/02/2011 | Bond Future | 8.05 | Call | | 1,379.00000 | 1,673,000 | 3.02 | 0.00 | 0 | 0 |
| R206 | On | 03/02/2011 | Bond Future | 8.05 | Put | | 511.00000 | 372,000 | 3.02 | 0.00 | 0 | 0 |
| R206 | On | 03/02/2011 | Bond Future | 7.95 | Call | | 1,206.00000 | 1,483,000 | 2.98 | 0.00 | 0 | 0 |
| R206 | On | 03/02/2011 | Bond Future | 7.95 | Put | | 593.00000 | 437,000 | 2.98 | 0.00 | 0 | 0 |
| Total R206 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R206 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R207 | On | 05/08/2010 | Bond Future | | | 8.41800 | 8.59000 | | 7.75 | 0.00 | 0 | 4,639 |
| R207 | On | 04/11/2010 | Bond Future | | | 8.47600 | 8.65400 | | 8.50 | 0.00 | 0 | 600 |
| R207 | On | 03/02/2011 | Bond Future | | | 8.52100 | 8.70500 | | 8.50 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | 0.00 | 0 | 5,239 |
| R207 | On | 05/08/2010 | Bond Future | 9.50 | Call | | 5,271.00000 | 6,314,000 | 8.35 | 0.00 | 0 | 0 |
| R207 | On | 05/08/2010 | Bond Future | 9.50 | Put | | 0.00000 | 0,000 | 8.35 | 0.00 | 0 | 150 |
| R207 | On | 05/08/2010 | Bond Future | 9.25 | Call | | 3,864.00000 | 4,906,000 | 8.05 | 0.00 | 0 | 0 |
| R207 | On | 05/08/2010 | Bond Future | 9.25 | Put | | 1.00000 | 0,000 | 8.05 | 0.00 | 0 | 100 |
| R207 | On | 05/08/2010 | Bond Future | 8.25 | Put | | 2,100.00000 | 1,133,000 | 7.03 | 0.00 | 0 | 0 |
| R207 | On | 05/08/2010 | Bond Future | 8.25 | Call | | 24.00000 | 100,000 | 7.03 | 0.00 | 0 | 250 |
| R207 | On | 04/11/2010 | Bond Future | 9.25 | Call | | 3,949.00000 | 4,807,000 | 8.80 | 0.00 | 0 | 0 |
| R207 | On | 04/11/2010 | Bond Future | 9.25 | Put | | 523.00000 | 324,000 | 8.80 | 0.00 | 0 | 0 |
| R207 | On | 04/11/2010 | Bond Future | 9.30 | Call | | 4,178.00000 | 5,052,000 | 8.86 | 0.00 | 0 | 0 |
| R207 | On | 04/11/2010 | Bond Future | 9.30 | Put | | 472.00000 | 289,000 | 8.86 | 0.00 | 0 | 0 |
| R207 | On | 04/11/2010 | Bond Future | 9.20 | Call | | 3,724.00000 | 4,564,000 | 8.74 | 0.00 | 0 | 0 |
| R207 | On | 04/11/2010 | Bond Future | 9.20 | Put | | 579.00000 | 362,000 | 8.74 | 0.00 | 0 | 0 |
| R207 | On | 03/02/2011 | Bond Future | 8.75 | Call | | 2,313.00000 | 2,905,000 | 8.18 | 0.00 | 0 | 0 |
| R207 | On | 03/02/2011 | Bond Future | 8.75 | Put | | 2,054.00000 | 1,577,000 | 8.18 | 0.00 | 0 | 0 |
| R207 | On | 03/02/2011 | Bond Future | 8.80 | Call | | 2,478.00000 | 3,092,000 | 8.24 | 0.00 | 0 | 0 |
| R207 | On | 03/02/2011 | Bond Future | 8.80 | Put | | 1,932.00000 | 1,477,000 | 8.24 | 0.00 | 0 | 0 |
| R207 | On | 03/02/2011 | Bond Future | 8.70 | Call | | 2,155.00000 | 2,725,000 | 8.12 | 0.00 | 0 | 0 |
| R207 | On | 03/02/2011 | Bond Future | 8.70 | Put | | 2,184.00000 | 1,685,000 | 8.12 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | 0.00 | 0 | 500 |
| Total For R207 | | | | | | | | | | 0.00 | 0 | 5,739 |
| R208 | On | 05/08/2010 | Bond Future | | | 8.48800 | 8.67000 | | 8.50 | 0.00 | 0 | 10,666 |
| R208 | On | 04/11/2010 | Bond Future | | | 8.54600 | 8.73400 | | 9.50 | 0.00 | 0 | 6,835 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R208 | On | 03/02/2011 | Bond Future | | | 8.59000 | 8.78500 | | 9.25 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | 0.00 | 0 | 17,501 |
| R208 | On | 05/08/2010 | Bond Future | 9.50 | Call | | 4,996.00000 | 6,144,000 | 9.14 | 0.00 | 0 | 0 |
| R208 | On | 05/08/2010 | Bond Future | 9.50 | Put | | 0.00000 | 0,000 | 9.14 | 0.00 | 0 | 0 |
| R208 | On | 04/11/2010 | Bond Future | 9.25 | Call | | 3,751.00000 | 4,665,000 | 9.83 | 0.00 | 0 | 0 |
| R208 | On | 04/11/2010 | Bond Future | 9.25 | Put | | 657.00000 | 406,000 | 9.83 | 0.00 | 0 | 0 |
| R208 | On | 04/11/2010 | Bond Future | 9.30 | Call | | 3,982.00000 | 4,915,000 | 9.90 | 0.00 | 0 | 0 |
| R208 | On | 04/11/2010 | Bond Future | 9.30 | Put | | 595.00000 | 364,000 | 9.90 | 0.00 | 0 | 0 |
| R208 | On | 04/11/2010 | Bond Future | 9.20 | Call | | 3,526.00000 | 4,418,000 | 9.76 | 0.00 | 0 | 0 |
| R208 | On | 04/11/2010 | Bond Future | 9.20 | Put | | 725.00000 | 453,000 | 9.76 | 0.00 | 0 | 0 |
| R208 | On | 03/02/2011 | Bond Future | 8.75 | Call | | 2,131.00000 | 2,754,000 | 8.61 | 0.00 | 0 | 0 |
| R208 | On | 03/02/2011 | Bond Future | 8.75 | Put | | 2,342.00000 | 1,779,000 | 8.61 | 0.00 | 0 | 0 |
| R208 | On | 03/02/2011 | Bond Future | 8.80 | Call | | 2,292.00000 | 2,940,000 | 8.67 | 0.00 | 0 | 0 |
| R208 | On | 03/02/2011 | Bond Future | 8.80 | Put | | 2,202.00000 | 1,663,000 | 8.67 | 0.00 | 0 | 0 |
| R208 | On | 03/02/2011 | Bond Future | 8.70 | Call | | 1,978.00000 | 2,575,000 | 8.56 | 0.00 | 0 | 0 |
| R208 | On | 03/02/2011 | Bond Future | 8.70 | Put | | 2,493.00000 | 1,903,000 | 8.56 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | 0.00 | 0 | 17,501 |
| R209 | On | 05/08/2010 | Bond Future | | | 8.63600 | 8.82700 | | 12.75 | 0.00 | 0 | 1,281 |
| R209 | On | 04/11/2010 | Bond Future | | | 8.67700 | 8.87400 | | 14.50 | 0.00 | 0 | 2,406 |
| R209 | On | 03/02/2011 | Bond Future | | | 8.70900 | 8.91000 | | 14.50 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | 0.00 | 0 | 3,687 |
| R209 | On | 05/08/2010 | Bond Future | 8.75 | Call | | 446.00000 | 1,198,000 | 12.35 | 0.00 | 0 | 0 |
| R209 | On | 05/08/2010 | Bond Future | 8.75 | Put | | 1,061.00000 | 273,000 | 12.35 | 0.00 | 0 | 0 |
| R209 | On | 04/11/2010 | Bond Future | 9.00 | Call | | 2,736.00000 | 3,711,000 | 14.07 | 0.00 | 0 | 0 |
| R209 | On | 04/11/2010 | Bond Future | 9.00 | Put | | 1,757.00000 | 1,158,000 | 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 | 9.05 | Call | | 2,967.00000 | 3,982,000 | 14.15 | 0.00 | 0 | 0 |
| R209 | On | 04/11/2010 | Bond Future | 9.05 | Put | | 1,605.00000 | 1,046,000 | 14.15 | 0.00 | 0 | 0 |
| R209 | On | 04/11/2010 | Bond Future | 8.95 | Call | | 2,514.00000 | 3,447,000 | 13.98 | 0.00 | 0 | 0 |
| R209 | On | 04/11/2010 | Bond Future | 8.95 | Put | | 1,921.00000 | 1,280,000 | 13.98 | 0.00 | 0 | 0 |
| R209 | On | 03/02/2011 | Bond Future | 9.00 | Call | | 3,441.00000 | 4,368,000 | 14.02 | 0.00 | 0 | 0 |
| R209 | On | 03/02/2011 | Bond Future | 9.00 | Put | | 2,745.00000 | 2,077,000 | 14.02 | 0.00 | 0 | 0 |
| R209 | On | 03/02/2011 | Bond Future | 9.05 | Call | | 3,662.00000 | 4,620,000 | 14.12 | 0.00 | 0 | 0 |
| R209 | On | 03/02/2011 | Bond Future | 9.05 | Put | | 2,583.00000 | 1,947,000 | 14.12 | 0.00 | 0 | 0 |
| R209 | On | 03/02/2011 | Bond Future | 8.95 | Call | | 3,225.00000 | 4,121,000 | 13.92 | 0.00 | 0 | 0 |
| R209 | On | 03/02/2011 | Bond Future | 8.95 | Put | | 2,914.00000 | 2,215,000 | 13.92 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209 | | | | | | | | | | 0.00 | 0 | 3,687 |
| R210 | On | 05/08/2010 | Bond Future | | | 3.04600 | 3.04600 | | | 0.00 | 0 | 0 |
| R210 | On | 04/11/2010 | Bond Future | | | 3.09500 | 3.09400 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | 0.00 | 0 | 0 |
| R210 | On | 05/08/2010 | Bond Future | 3.10 | Call | | 703.00000 | 703,000 | | 0.00 | 0 | 0 |
| R210 | On | 05/08/2010 | Bond Future | 3.10 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 05/08/2010 | Bond Future | 3.15 | Call | | 1,348.00000 | 1,348,000 | | 0.00 | 0 | 0 |
| R210 | On | 05/08/2010 | Bond Future | 3.15 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 05/08/2010 | Bond Future | 3.05 | Call | | 52.00000 | 52,000 | | 0.00 | 0 | 0 |
| R210 | On | 05/08/2010 | Bond Future | 3.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 04/11/2010 | Bond Future | 3.10 | Call | | 77.00000 | 64,000 | | 0.00 | 0 | 0 |
| R210 | On | 04/11/2010 | Bond Future | 3.10 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 04/11/2010 | Bond Future | 3.15 | Call | | 716.00000 | 703,000 | | 0.00 | 0 | 0 |
| R210 | On | 04/11/2010 | Bond Future | 3.15 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 04/11/2010 | Bond Future | 3.05 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R210 | On | 04/11/2010 | Bond Future | 3.05 | Put | | 567.00000 | 580,000 | | 0.00 | 0 | 0 |
| Total R210 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | | 0.00 | 0 | 0 |
| R211 | On | 05/08/2010 | Bond Future | | | 2.74000 | 2.73900 | | | 0.00 | 0 | 0 |
| R211 | On | 04/11/2010 | Bond Future | | | 2.84200 | 2.84100 | | | 0.00 | 0 | 0 |
| Total R211 Future | | | | | | | | | | 0.00 | 0 | 0 |
| R211 | On | 05/08/2010 | Bond Future | 2.75 | Call | | 64.00000 | 58,000 | | 0.00 | 0 | 0 |
| R211 | On | 05/08/2010 | Bond Future | 2.75 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 05/08/2010 | Bond Future | 2.80 | Call | | 356.00000 | 350,000 | | 0.00 | 0 | 0 |
| R211 | On | 05/08/2010 | Bond Future | 2.80 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 05/08/2010 | Bond Future | 2.70 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 05/08/2010 | Bond Future | 2.70 | Put | | 228.00000 | 234,000 | | 0.00 | 0 | 0 |
| R211 | On | 04/11/2010 | Bond Future | 2.75 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 04/11/2010 | Bond Future | 2.75 | Put | | 512.00000 | 517,000 | | 0.00 | 0 | 0 |
| R211 | On | 04/11/2010 | Bond Future | 2.80 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 04/11/2010 | Bond Future | 2.80 | Put | | 230.00000 | 236,000 | | 0.00 | 0 | 0 |
| R211 | On | 04/11/2010 | Bond Future | 2.70 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 04/11/2010 | Bond Future | 2.70 | Put | | 794.00000 | 800,000 | | 0.00 | 0 | 0 |
| Total R211 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R211 | | | | | | | | | | 0.00 | 0 | 0 |
| R212 | On | 05/08/2010 | Bond Future | | | 3.01500 | 3.01400 | | | 0.00 | 0 | 0 |
| R212 | On | 04/11/2010 | Bond Future | | | 3.08300 | 3.08300 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | 0.00 | 0 | 0 |
| R212 | On | 05/08/2010 | Bond Future | 3.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 05/08/2010 | Bond Future | 3.00 | Put | | 133.00000 | 143,000 | | 0.00 | 0 | 0 |
| R212 | On | 05/08/2010 | Bond Future | 3.05 | Call | | 341.00000 | 332,000 | | 0.00 | 0 | 0 |
| R212 | On | 05/08/2010 | Bond Future | 3.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|--------------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| R212 | On | 05/08/2010 | Bond Future | 2.95 | Call | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 05/08/2010 | Bond Future | 2.95 | Put | 610.00000 | 619,000 | | 0.00 | 0 | 0 |
| R212 | On | 04/11/2010 | Bond Future | 3.00 | Call | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 04/11/2010 | Bond Future | 3.00 | Put | 772.00000 | 772,000 | | 0.00 | 0 | 0 |
| R212 | On | 04/11/2010 | Bond Future | 3.05 | Call | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 04/11/2010 | Bond Future | 3.05 | Put | 306.00000 | 306,000 | | 0.00 | 0 | 0 |
| R212 | On | 04/11/2010 | Bond Future | 2.95 | Call | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 04/11/2010 | Bond Future | 2.95 | Put | 1,240.00000 | 1,240,000 | | 0.00 | 0 | 0 |
| Total R212 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | 0.00 | 0 | 0 |
| Total for Bond | | | | | | | | | 8,016,559.60 | 80 | 94,796 |
| GOVI | On | 05/08/2010 | GOVI | | | 327.45200 | 324.16200 | 6.57 | 0.00 | 0 | 172 |
| GOVI | On | 04/11/2010 | GOVI | | | 332.90100 | 329.55600 | | 0.00 | 0 | 154 |
| Total GOVI Future | | | | | | | | | 0.00 | 0 | 326 |
| GOVI | On | 05/08/2010 | GOVI | 315.60 | Call | 85,837.00000 | 118,523,000 | 6.57 | 0.00 | 0 | 0 |
| GOVI | On | 05/08/2010 | GOVI | 315.60 | Put | 217.00000 | 3,000 | 6.57 | 0.00 | 0 | 0 |
| GOVI | On | 04/11/2010 | GOVI | 329.00 | Call | 5,560.00000 | 39,010,000 | | 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 | 5,460.00000 | 38,910,000 | | 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 | 5,660.00000 | 39,110,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/11/2010 | GOVI | 328.99 | Put | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | 0.00 | 0 | 326 |
| Total for GOVI | | | | | | | | | 0.00 | 0 | 326 |
| AL7T | On | 05/08/2010 | Index Future | | | 355.41200 | 351.59800 | | 0.00 | 0 | 58 |
| Total AL7T Future | | | | | | | | | 0.00 | 0 | 58 |
| Total For AL7T | | | | | | | | | 0.00 | 0 | 58 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|--------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| ALBI | On | 05/08/2010 | Index Future | | | 326.41000 | 323.01200 | | | 32,641,000.00 | 10 | 1,399 |
| ALBI | On | 04/11/2010 | Index Future | | | 331.84200 | 328.38800 | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | | | | 32,641,000.00 | 10 | 1,399 |
| Total For ALBI | | | | | | | | | | 32,641,000.00 | 10 | 1,399 |
| CRD1 | On | 05/08/2010 | Index Future | | | 144.69800 | 143.72500 | | | 0.00 | 0 | 2 |
| CRD1 | On | 04/11/2010 | Index Future | | | 147.10600 | 146.11600 | | | 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 | | | 382.32200 | 381.60700 | | | 0.00 | 0 | 501 |
| ILBI | On | 04/11/2010 | Index Future | | | 388.79100 | 388.06100 | | | 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 | | | 320.39400 | 316.39400 | | | 0.00 | 0 | 3 |
| OTH1 | On | 04/11/2010 | Index Future | | | 325.72500 | 321.65900 | | | 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 | | | 323.58500 | 320.32000 | | | 0.00 | 0 | 100 |
| TRT1 | On | 04/11/2010 | Index Future | | | 328.96900 | 325.65000 | | | 0.00 | 0 | 0 |
| Total TRT1 Future | | | | | | | | | | 0.00 | 0 | 100 |
| Total For TRT1 | | | | | | | | | | 0.00 | 0 | 100 |
| Total for Index | | | | | | | | | | 32,641,000.00 | 10 | 2,063 |
| JIBAR | On | 18/08/2010 | Jibar Future | | | 6.54000 | 6.57000 | | | 0.00 | 0 | 1,000 |
| JIBAR | On | 15/09/2010 | Jibar Future | | | 6.41000 | 6.41000 | | | 0.00 | 0 | 1,000 |
| JIBAR | On | 20/10/2010 | Jibar Future | | | 6.32000 | 6.35000 | | | 0.00 | 0 | 0 |
| JIBAR | On | 17/11/2010 | Jibar Future | | | 6.31000 | 6.34000 | | | 0.00 | 0 | 0 |
| JIBAR | On | 15/12/2010 | Jibar Future | | | 6.30000 | 6.33000 | | | 0.00 | 0 | 0 |
| JIBAR | On | 19/01/2011 | Jibar Future | | | 6.30000 | 6.34000 | | | 0.00 | 0 | 0 |
| JIBAR | On | 16/03/2011 | Jibar Future | | | 6.32000 | 6.36000 | | | 0.00 | 0 | 5,500 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| JIBAR On 15/06/2011 Jibar Future | | | 6.43000 | 6.47000 | | | 0.00 | 0 | 4,500 |
| JIBAR On 21/09/2011 Jibar Future | | | 6.60000 | 6.64000 | | | 0.00 | 0 | 6,000 |
| JIBAR On 21/12/2011 Jibar Future | | | 6.83000 | 6.88000 | | | 0.00 | 0 | 5,000 |
| JIBAR On 20/03/2012 Jibar Future | | | 7.07000 | 7.13000 | | | 0.00 | 0 | 0 |
| JIBAR On 20/06/2012 Jibar Future | | | 7.17000 | 7.21000 | | | 0.00 | 0 | 0 |
| Total Jibar Future | | | | | | | 0.00 | 0 | 23,000 |
| Total For JIBAR FUTURE | | | | | | | 0.00 | 0 | 23,000 |
| Total for Jibar | | | | | | | 0.00 | 0 | 23,000 |
| Total for Derivatives : | | | | | | | 40,657,559.60 | 90 | 120,185 |
| R155 On 31/08/2011 Spot Bond | | | 6.56000 | 6.70000 | | | 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 | | | 7.61000 | 7.75000 | | | 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 | | | 8.66000 | 8.83000 | | | 0.00 | 0 | 0 |
| Total R186 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R186 | | | | | | | 0.00 | 0 | 0 |
| R189 On 31/03/2013 Spot Bond | | | 1.44000 | 1.47000 | | | 0.00 | 0 | 0 |
| Total R189 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R189 | | | | | | | 0.00 | 0 | 0 |
| R197 On 07/12/2023 Spot Bond | | | 2.95000 | 3.00000 | | | 0.00 | 0 | 0 |
| Total R197 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | 0.00 | 0 | 0 |
| R201 On 21/12/2014 Spot Bond | | | 7.58000 | 7.72000 | | | 0.00 | 0 | 0 |
| Total R201 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R201 | | | | | | | 0.00 | 0 | 0 |
| R202 On 07/12/2033 Spot Bond | | | 3.02000 | 3.01500 | | | 0.00 | 0 | 0 |
| Total R202 SPOT | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For R202 | | | | | | | 0.00 | 0 | 0 |
| R203 On 15/09/2017 Spot Bond | | | 8.14000 | 8.30500 | | | 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 | | | 8.28000 | 8.43500 | | | 0.00 | 0 | 0 |
| Total R204 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | 0.00 | 0 | 0 |
| R206 On 15/01/2014 Spot Bond | | | 7.46000 | 7.60000 | | | 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 | | | 8.40500 | 8.58000 | | | 0.00 | 0 | 0 |
| Total R207 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | 0.00 | 0 | 0 |
| R208 On 31/03/2021 Spot Bond | | | 8.48000 | 8.66000 | | | 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 | | | 8.63000 | 8.82000 | | | 0.00 | 0 | 0 |
| Total R209 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R209 | | | | | | | 0.00 | 0 | 0 |
| R210 On 31/03/2028 Spot Bond | | | 3.05000 | 3.05000 | | | 0.00 | 0 | 0 |
| Total R210 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | 0.00 | 0 | 0 |
| R211 On 31/01/2017 Spot Bond | | | 2.75000 | 2.75000 | | | 0.00 | 0 | 0 |
| Total R211 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R211 | | | | | | | 0.00 | 0 | 0 |
| R212 On 31/01/2022 Spot Bond | | | 3.02000 | 3.02000 | | | 0.00 | 0 | 0 |
| Total R212 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT : | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| Total Futures | | | | | | | 40,657,559.60 | 90 | 97,924 |
| Total Options | | | | | | | 0.00 | 0 | 22,261 |
| Grand Total: | | | | | | | 40,657,559.60 | 90 | 120,185 |