



# Interest Rates Daily MTM Report

Daily summary for: 08/07/2010

| 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 |        |            | 7.75900   | 7.77000      |                   | 4.00       | 0.00        | 0                | 4,923         |
| R157                     | On | 04/11/2010 | Bond Future |        |            | 7.82400   | 7.83600      |                   | 4.50       | 0.00        | 0                | 0             |
| R157                     | On | 03/02/2011 | Bond Future |        |            | 7.86600   | 7.87900      |                   | 4.25       | 0.00        | 0                | 0             |
| <b>Total R157 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,923</b>  |
| R157                     | On | 05/08/2010 | Bond Future | 8.75   | Call       |           | 4,543.00000  | 4,595,000         | 4.32       | 0.00        | 0                | 0             |
| R157                     | On | 05/08/2010 | Bond Future | 8.75   | Put        |           | 1.00000      | 1,000             | 4.32       | 0.00        | 0                | 0             |
| R157                     | On | 05/08/2010 | Bond Future | 8.50   | Call       |           | 3,410.00000  | 3,461,000         | 4.16       | 0.00        | 0                | 0             |
| R157                     | On | 05/08/2010 | Bond Future | 8.50   | Put        |           | 6.00000      | 5,000             | 4.16       | 0.00        | 0                | 2,500         |
| R157                     | On | 05/08/2010 | Bond Future | 9.00   | Call       |           | 5,666.00000  | 5,719,000         | 4.65       | 0.00        | 0                | 0             |
| R157                     | On | 05/08/2010 | Bond Future | 9.00   | Put        |           | 0.00000      | 1,000             | 4.65       | 0.00        | 0                | 0             |
| R157                     | On | 05/08/2010 | Bond Future | 8.25   | Put        |           | 37.00000     | 31,000            | 4.00       | 0.00        | 0                | 0             |
| R157                     | On | 05/08/2010 | Bond Future | 8.25   | Call       |           | 2,289.00000  | 2,335,000         | 4.00       | 0.00        | 0                | 500           |
| R157                     | On | 05/08/2010 | Bond Future | 7.50   | Put        |           | 1,409.00000  | 1,360,000         | 3.65       | 0.00        | 0                | 0             |
| R157                     | On | 05/08/2010 | Bond Future | 7.50   | Call       |           | 119.00000    | 122,000           | 3.65       | 0.00        | 0                | 500           |
| R157                     | On | 04/11/2010 | Bond Future | 8.50   | Call       |           | 3,287.00000  | 3,327,000         | 4.67       | 0.00        | 0                | 0             |
| R157                     | On | 04/11/2010 | Bond Future | 8.50   | Put        |           | 332.00000    | 318,000           | 4.67       | 0.00        | 0                | 0             |
| R157                     | On | 04/11/2010 | Bond Future | 8.55   | Call       |           | 3,472.00000  | 3,514,000         | 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        |           | 298.00000    | 286,000           | 4.70       | 0.00        | 0                | 0             |
| R157                     | On | 04/11/2010 | Bond Future | 8.45   | Call       |           | 3,104.00000  | 3,144,000         | 4.63       | 0.00        | 0                | 0             |
| R157                     | On | 04/11/2010 | Bond Future | 8.45   | Put        |           | 369.00000    | 354,000           | 4.63       | 0.00        | 0                | 0             |
| R157                     | On | 04/11/2010 | Bond Future | 7.50   | Put        |           | 2,099.00000  | 2,058,000         | 4.12       | 0.00        | 0                | 0             |
| R157                     | On | 04/11/2010 | Bond Future | 7.50   | Call       |           | 568.00000    | 581,000           | 4.12       | 0.00        | 0                | 500           |
| R157                     | On | 03/02/2011 | Bond Future | 7.90   | Call       |           | 1,598.00000  | 1,623,000         | 4.04       | 0.00        | 0                | 0             |
| R157                     | On | 03/02/2011 | Bond Future | 7.90   | Put        |           | 1,508.00000  | 1,477,000         | 4.04       | 0.00        | 0                | 0             |
| R157                     | On | 03/02/2011 | Bond Future | 7.95   | Call       |           | 1,720.00000  | 1,746,000         | 4.07       | 0.00        | 0                | 0             |
| R157                     | On | 03/02/2011 | Bond Future | 7.95   | Put        |           | 1,416.00000  | 1,386,000         | 4.07       | 0.00        | 0                | 0             |
| R157                     | On | 03/02/2011 | Bond Future | 7.85   | Call       |           | 1,481.00000  | 1,505,000         | 4.01       | 0.00        | 0                | 0             |
| R157                     | On | 03/02/2011 | Bond Future | 7.85   | Put        |           | 1,606.00000  | 1,574,000         | 4.01       | 0.00        | 0                | 0             |
| <b>Total R157 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,000</b>  |
| <b>Total For R157</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>8,923</b>  |
| R186                     | On | 05/08/2010 | Bond Future |        |            | 8.82900   | 8.83000      |                   | 10.00      | 0.00        | 0                | 20,936        |
| R186                     | On | 04/11/2010 | Bond Future |        |            | 8.88900   | 8.89000      |                   | 11.00      | 0.00        | 0                | 0             |
| R186                     | On | 03/02/2011 | Bond Future |        |            | 8.93600   | 8.93600      |                   | 11.25      | 0.00        | 0                | 0             |
| <b>Total R186 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>20,936</b> |
| R186                     | On | 05/08/2010 | Bond Future | 9.25   | Call       |           | 4,054.00000  | 4,052,000         | 10.00      | 0.00        | 0                | 0             |
| R186                     | On | 05/08/2010 | Bond Future | 9.25   | Put        |           | 176.00000    | 165,000           | 10.00      | 0.00        | 0                | 0             |
| R186                     | On | 05/08/2010 | Bond Future | 8.75   | Call       |           | 879.00000    | 862,000           | 9.36       | 0.00        | 0                | 816           |
| R186                     | On | 05/08/2010 | Bond Future | 8.75   | Put        |           | 1,641.00000  | 1,614,000         | 9.36       | 0.00        | 0                | 0             |
| R186                     | On | 05/08/2010 | Bond Future | 9.75   | Call       |           | 8,251.00000  | 8,259,000         | 10.73      | 0.00        | 0                | 0             |
| R186                     | On | 05/08/2010 | Bond Future | 9.75   | Put        |           | 8.00000      | 7,000             | 10.73      | 0.00        | 0                | 960           |
| R186                     | On | 05/08/2010 | Bond Future | 10.00  | Call       |           | 10,330.00000 | 10,339,000        | 11.10      | 0.00        | 0                | 0             |
| R186                     | On | 05/08/2010 | Bond Future | 10.00  | Put        |           | 2.00000      | 1,000             | 11.10      | 0.00        | 0                | 3,000         |
| R186                     | On | 05/08/2010 | Bond Future | 9.00   | Call       |           | 2,206.00000  | 2,194,000         | 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        |           | 612.00000    | 591,000           | 9.68       | 0.00        | 0                | 48            |
| R186                     | On | 05/08/2010 | Bond Future | 8.50   | Put        |           | 3,418.00000  | 3,398,000         | 9.16       | 0.00        | 0                | 0             |
| R186                     | On | 05/08/2010 | Bond Future | 8.50   | Call       |           | 228.00000    | 217,000           | 9.16       | 0.00        | 0                | 144           |
| R186                     | On | 04/11/2010 | Bond Future | 9.25   | Call       |           | 4,852.00000  | 4,847,000         | 11.00      | 0.00        | 0                | 0             |
| R186                     | On | 04/11/2010 | Bond Future | 9.25   | Put        |           | 1,566.00000  | 1,551,000         | 11.00      | 0.00        | 0                | 0             |
| R186                     | On | 04/11/2010 | Bond Future | 9.30   | Call       |           | 5,169.00000  | 5,165,000         | 11.08      | 0.00        | 0                | 0             |
| R186                     | On | 04/11/2010 | Bond Future | 9.30   | Put        |           | 1,438.00000  | 1,424,000         | 11.08      | 0.00        | 0                | 0             |
| R186                     | On | 04/11/2010 | Bond Future | 9.20   | Call       |           | 4,544.00000  | 4,539,000         | 10.93      | 0.00        | 0                | 0             |
| R186                     | On | 04/11/2010 | Bond Future | 9.20   | Put        |           | 1,706.00000  | 1,691,000         | 10.93      | 0.00        | 0                | 0             |
| R186                     | On | 04/11/2010 | Bond Future | 8.75   | Put        |           | 3,504.00000  | 3,487,000         | 10.33      | 0.00        | 0                | 0             |
| R186                     | On | 04/11/2010 | Bond Future | 8.75   | Call       |           | 2,187.00000  | 2,179,000         | 10.33      | 0.00        | 0                | 9,800         |
| R186                     | On | 03/02/2011 | Bond Future | 9.00   | Call       |           | 4,069.00000  | 4,060,000         | 10.88      | 0.00        | 0                | 0             |
| R186                     | On | 03/02/2011 | Bond Future | 9.00   | Put        |           | 3,482.00000  | 3,473,000         | 10.88      | 0.00        | 0                | 0             |
| R186                     | On | 03/02/2011 | Bond Future | 9.05   | Call       |           | 4,330.00000  | 4,321,000         | 10.95      | 0.00        | 0                | 0             |
| R186                     | On | 03/02/2011 | Bond Future | 9.05   | Put        |           | 3,288.00000  | 3,279,000         | 10.95      | 0.00        | 0                | 0             |
| R186                     | On | 03/02/2011 | Bond Future | 8.95   | Call       |           | 3,815.00000  | 3,806,000         | 10.81      | 0.00        | 0                | 0             |
| R186                     | On | 03/02/2011 | Bond Future | 8.95   | Put        |           | 3,686.00000  | 3,677,000         | 10.81      | 0.00        | 0                | 0             |
| <b>Total R186 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>14,816</b> |
| <b>Total For R186</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>35,752</b> |
| R201                     | On | 05/08/2010 | Bond Future |        |            | 7.60800   | 7.62900      |                   | 3.75       | 0.00        | 0                | 1,388         |
| R201                     | On | 04/11/2010 | Bond Future |        |            | 7.66400   | 7.68700      |                   | 4.00       | 0.00        | 0                | 0             |
| R201                     | On | 03/02/2011 | Bond Future |        |            | 7.69300   | 7.71700      |                   | 4.00       | 0.00        | 0                | 0             |
| <b>Total R201 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,388</b>  |
| R201                     | On | 05/08/2010 | Bond Future | 9.00   | Call       |           | 4,981.00000  | 5,060,000         | 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       |           | 3,021.00000  | 3,089,000         | 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        |           | 183.00000    | 169,000           | 4.30       | 0.00        | 0                | 0             |
| R201                     | On | 04/11/2010 | Bond Future | 8.55   | Call       |           | 3,173.00000  | 3,243,000         | 4.33       | 0.00        | 0                | 0             |
| R201                     | On | 04/11/2010 | Bond Future | 8.55   | Put        |           | 163.00000    | 152,000           | 4.33       | 0.00        | 0                | 0             |
| R201                     | On | 04/11/2010 | Bond Future | 8.45   | Call       |           | 2,870.00000  | 2,937,000         | 4.27       | 0.00        | 0                | 0             |
| R201                     | On | 04/11/2010 | Bond Future | 8.45   | Put        |           | 203.00000    | 189,000           | 4.27       | 0.00        | 0                | 0             |
| R201                     | On | 03/02/2011 | Bond Future | 8.00   | Call       |           | 1,746.00000  | 1,794,000         | 3.85       | 0.00        | 0                | 0             |
| R201                     | On | 03/02/2011 | Bond Future | 8.00   | Put        |           | 801.00000    | 768,000           | 3.85       | 0.00        | 0                | 0             |
| R201                     | On | 03/02/2011 | Bond Future | 8.05   | Call       |           | 1,859.00000  | 1,909,000         | 3.88       | 0.00        | 0                | 0             |
| R201                     | On | 03/02/2011 | Bond Future | 8.05   | Put        |           | 748.00000    | 717,000           | 3.88       | 0.00        | 0                | 0             |
| R201                     | On | 03/02/2011 | Bond Future | 7.95   | Call       |           | 1,637.00000  | 1,684,000         | 3.82       | 0.00        | 0                | 0             |
| R201                     | On | 03/02/2011 | Bond Future | 7.95   | Put        |           | 858.00000    | 824,000           | 3.82       | 0.00        | 0                | 0             |
| <b>Total R201 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R201</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,388</b>  |
| R203                     | On | 05/08/2010 | Bond Future |        |            | 8.39300   | 8.39400      |                   | 6.00       | 0.00        | 0                | 3,767         |
| R203                     | On | 04/11/2010 | Bond Future |        |            | 8.47000   | 8.47000      |                   | 6.75       | 0.00        | 0                | 0             |
| R203                     | On | 03/02/2011 | Bond Future |        |            | 8.52900   | 8.53000      |                   | 6.50       | 0.00        | 0                | 0             |
| <b>Total R203 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,767</b>  |
| R203                     | On | 05/08/2010 | Bond Future | 9.25   | Call       |           | 4,368.00000  | 4,372,000         | 6.47       | 0.00        | 0                | 0             |
| R203                     | On | 05/08/2010 | Bond Future | 9.25   | Put        |           | 6.00000      | 4,000             | 6.47       | 0.00        | 0                | 0             |
| R203                     | On | 04/11/2010 | Bond Future | 9.25   | Call       |           | 4,205.00000  | 4,201,000         | 6.99       | 0.00        | 0                | 0             |
| R203                     | On | 04/11/2010 | Bond Future | 9.25   | Put        |           | 338.00000    | 334,000           | 6.99       | 0.00        | 0                | 0             |
| R203                     | On | 04/11/2010 | Bond Future | 9.30   | Call       |           | 4,414.00000  | 4,411,000         | 7.04       | 0.00        | 0                | 0             |
| R203                     | On | 04/11/2010 | Bond Future | 9.30   | Put        |           | 306.00000    | 303,000           | 7.04       | 0.00        | 0                | 0             |
| R203                     | On | 04/11/2010 | Bond Future | 9.20   | Call       |           | 3,999.00000  | 3,994,000         | 6.94       | 0.00        | 0                | 0             |
| R203                     | On | 04/11/2010 | Bond Future | 9.20   | Put        |           | 374.00000    | 369,000           | 6.94       | 0.00        | 0                | 0             |
| R203                     | On | 03/02/2011 | Bond Future | 8.50   | Call       |           | 1,792.00000  | 1,790,000         | 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        |           | 1,940.00000  | 1,933,000         | 6.03       | 0.00        | 0                | 0             |
| R203                     | On | 03/02/2011 | Bond Future | 8.55   | Call       |           | 1,927.00000  | 1,925,000         | 6.08       | 0.00        | 0                | 0             |
| R203                     | On | 03/02/2011 | Bond Future | 8.55   | Put        |           | 1,829.00000  | 1,822,000         | 6.08       | 0.00        | 0                | 0             |
| R203                     | On | 03/02/2011 | Bond Future | 8.45   | Call       |           | 1,665.00000  | 1,663,000         | 5.99       | 0.00        | 0                | 0             |
| R203                     | On | 03/02/2011 | Bond Future | 8.45   | Put        |           | 2,060.00000  | 2,053,000         | 5.99       | 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>3,767</b>  |
| R204                     | On | 05/08/2010 | Bond Future |        |            | 8.49200   | 8.50300      |                   | 7.00       | 0.00        | 0                | 2,664         |
| R204                     | On | 04/11/2010 | Bond Future |        |            | 8.56200   | 8.57300      |                   | 7.50       | 0.00        | 0                | 0             |
| R204                     | On | 03/02/2011 | Bond Future |        |            | 8.61500   | 8.62700      |                   | 7.75       | 0.00        | 0                | 0             |
| <b>Total R204 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,664</b>  |
| R204                     | On | 05/08/2010 | Bond Future | 9.25   | Call       |           | 4,214.00000  | 4,276,000         | 7.26       | 0.00        | 0                | 0             |
| R204                     | On | 05/08/2010 | Bond Future | 9.25   | Put        |           | 11.00000     | 9,000             | 7.26       | 0.00        | 0                | 780           |
| R204                     | On | 05/08/2010 | Bond Future | 8.70   | Call       |           | 1,436.00000  | 1,473,000         | 6.71       | 0.00        | 0                | 0             |
| R204                     | On | 05/08/2010 | Bond Future | 8.70   | Put        |           | 304.00000    | 278,000           | 6.71       | 0.00        | 0                | 650           |
| R204                     | On | 05/08/2010 | Bond Future | 8.75   | Call       |           | 1,653.00000  | 1,694,000         | 6.75       | 0.00        | 0                | 83            |
| R204                     | On | 05/08/2010 | Bond Future | 8.75   | Put        |           | 237.00000    | 214,000           | 6.75       | 0.00        | 0                | 83            |
| R204                     | On | 05/08/2010 | Bond Future | 8.25   | Put        |           | 1,680.00000  | 1,620,000         | 6.36       | 0.00        | 0                | 0             |
| R204                     | On | 05/08/2010 | Bond Future | 8.25   | Call       |           | 201.00000    | 205,000           | 6.36       | 0.00        | 0                | 249           |
| R204                     | On | 04/11/2010 | Bond Future | 9.25   | Call       |           | 4,201.00000  | 4,247,000         | 7.77       | 0.00        | 0                | 0             |
| R204                     | On | 04/11/2010 | Bond Future | 9.25   | Put        |           | 476.00000    | 460,000           | 7.77       | 0.00        | 0                | 0             |
| R204                     | On | 04/11/2010 | Bond Future | 9.30   | Call       |           | 4,425.00000  | 4,472,000         | 7.82       | 0.00        | 0                | 0             |
| R204                     | On | 04/11/2010 | Bond Future | 9.30   | Put        |           | 432.00000    | 417,000           | 7.82       | 0.00        | 0                | 0             |
| R204                     | On | 04/11/2010 | Bond Future | 9.20   | Call       |           | 3,980.00000  | 4,025,000         | 7.72       | 0.00        | 0                | 0             |
| R204                     | On | 04/11/2010 | Bond Future | 9.20   | Put        |           | 524.00000    | 506,000           | 7.72       | 0.00        | 0                | 0             |
| R204                     | On | 03/02/2011 | Bond Future | 8.50   | Call       |           | 1,808.00000  | 1,833,000         | 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        |           | 2,510.00000  | 2,469,000         | 7.21       | 0.00        | 0                | 0             |
| R204                     | On | 03/02/2011 | Bond Future | 8.55   | Call       |           | 1,947.00000  | 1,974,000         | 7.26       | 0.00        | 0                | 0             |
| R204                     | On | 03/02/2011 | Bond Future | 8.55   | Put        |           | 2,372.00000  | 2,333,000         | 7.26       | 0.00        | 0                | 0             |
| R204                     | On | 03/02/2011 | Bond Future | 8.45   | Call       |           | 1,676.00000  | 1,700,000         | 7.17       | 0.00        | 0                | 0             |
| R204                     | On | 03/02/2011 | Bond Future | 8.45   | Put        |           | 2,656.00000  | 2,614,000         | 7.17       | 0.00        | 0                | 0             |
| <b>Total R204 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,845</b>  |
| <b>Total For R204</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,509</b>  |
| R206                     | On | 05/08/2010 | Bond Future |        |            | 7.49800   | 7.52900      |                   | 3.00       | 0.00        | 0                | 0             |
| R206                     | On | 04/11/2010 | Bond Future |        |            | 7.55300   | 7.58700      |                   | 3.25       | 0.00        | 0                | 0             |
| R206                     | On | 03/02/2011 | Bond Future |        |            | 7.57600   | 7.61400      |                   | 3.00       | 0.00        | 0                | 0             |
| <b>Total R206 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R206                     | On | 05/08/2010 | Bond Future | 9.00   | Call       |           | 4,256.00000  | 4,348,000         | 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       |           | 2,603.00000  | 2,686,000         | 3.49       | 0.00        | 0                | 0             |
| R206                     | On | 04/11/2010 | Bond Future | 8.50   | Put        |           | 105.00000    | 94,000            | 3.49       | 0.00        | 0                | 0             |
| R206                     | On | 04/11/2010 | Bond Future | 8.55   | Call       |           | 2,726.00000  | 2,810,000         | 3.51       | 0.00        | 0                | 0             |
| R206                     | On | 04/11/2010 | Bond Future | 8.55   | Put        |           | 94.00000     | 83,000            | 3.51       | 0.00        | 0                | 0             |
| R206                     | On | 04/11/2010 | Bond Future | 8.45   | Call       |           | 2,481.00000  | 2,563,000         | 3.47       | 0.00        | 0                | 0             |
| R206                     | On | 04/11/2010 | Bond Future | 8.45   | Put        |           | 118.00000    | 106,000           | 3.47       | 0.00        | 0                | 0             |
| R206                     | On | 03/02/2011 | Bond Future | 8.00   | Call       |           | 1,487.00000  | 1,552,000         | 3.00       | 0.00        | 0                | 0             |
| R206                     | On | 03/02/2011 | Bond Future | 8.00   | Put        |           | 497.00000    | 463,000           | 3.00       | 0.00        | 0                | 0             |
| R206                     | On | 03/02/2011 | Bond Future | 8.05   | Call       |           | 1,579.00000  | 1,646,000         | 3.02       | 0.00        | 0                | 0             |
| R206                     | On | 03/02/2011 | Bond Future | 8.05   | Put        |           | 461.00000    | 430,000           | 3.02       | 0.00        | 0                | 0             |
| R206                     | On | 03/02/2011 | Bond Future | 7.95   | Call       |           | 1,398.00000  | 1,460,000         | 2.98       | 0.00        | 0                | 0             |
| R206                     | On | 03/02/2011 | Bond Future | 7.95   | Put        |           | 535.00000    | 499,000           | 2.98       | 0.00        | 0                | 0             |
| <b>Total R206 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total For R206</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R207                     | On | 05/08/2010 | Bond Future |        |            | 8.64100   | 8.65200      |                   | 7.75       | 0.00        | 0                | 4,639         |
| R207                     | On | 04/11/2010 | Bond Future |        |            | 8.70800   | 8.71900      |                   | 8.50       | 0.00        | 0                | 0             |
| R207                     | On | 03/02/2011 | Bond Future |        |            | 8.76000   | 8.77200      |                   | 8.50       | 0.00        | 0                | 0             |
| <b>Total R207 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>4,639</b>  |
| R207                     | On | 05/08/2010 | Bond Future | 9.50   | Call       |           | 4,906.00000  | 4,971,000         | 8.35       | 0.00        | 0                | 0             |
| R207                     | On | 05/08/2010 | Bond Future | 9.50   | Put        |           | 7.00000      | 6,000             | 8.35       | 0.00        | 0                | 150           |
| R207                     | On | 05/08/2010 | Bond Future | 9.25   | Call       |           | 3,527.00000  | 3,587,000         | 8.05       | 0.00        | 0                | 0             |
| R207                     | On | 05/08/2010 | Bond Future | 9.25   | Put        |           | 36.00000     | 30,000            | 8.05       | 0.00        | 0                | 100           |
| R207                     | On | 05/08/2010 | Bond Future | 8.25   | Put        |           | 2,526.00000  | 2,461,000         | 7.03       | 0.00        | 0                | 0             |
| R207                     | On | 05/08/2010 | Bond Future | 8.25   | Call       |           | 78.00000     | 79,000            | 7.03       | 0.00        | 0                | 250           |
| R207                     | On | 04/11/2010 | Bond Future | 9.25   | Call       |           | 3,752.00000  | 3,795,000         | 8.80       | 0.00        | 0                | 0             |
| R207                     | On | 04/11/2010 | Bond Future | 9.25   | Put        |           | 708.00000    | 686,000           | 8.80       | 0.00        | 0                | 0             |
| R207                     | On | 04/11/2010 | Bond Future | 9.30   | Call       |           | 3,971.00000  | 4,015,000         | 8.86       | 0.00        | 0                | 0             |
| R207                     | On | 04/11/2010 | Bond Future | 9.30   | Put        |           | 647.00000    | 626,000           | 8.86       | 0.00        | 0                | 0             |
| R207                     | On | 04/11/2010 | Bond Future | 9.20   | Call       |           | 3,537.00000  | 3,579,000         | 8.74       | 0.00        | 0                | 0             |
| R207                     | On | 04/11/2010 | Bond Future | 9.20   | Put        |           | 774.00000    | 751,000           | 8.74       | 0.00        | 0                | 0             |
| R207                     | On | 03/02/2011 | Bond Future | 8.75   | Call       |           | 2,201.00000  | 2,230,000         | 8.18       | 0.00        | 0                | 0             |
| R207                     | On | 03/02/2011 | Bond Future | 8.75   | Put        |           | 2,327.00000  | 2,287,000         | 8.18       | 0.00        | 0                | 0             |
| R207                     | On | 03/02/2011 | Bond Future | 8.80   | Call       |           | 2,359.00000  | 2,390,000         | 8.24       | 0.00        | 0                | 0             |
| R207                     | On | 03/02/2011 | Bond Future | 8.80   | Put        |           | 2,199.00000  | 2,161,000         | 8.24       | 0.00        | 0                | 0             |
| R207                     | On | 03/02/2011 | Bond Future | 8.70   | Call       |           | 2,051.00000  | 2,079,000         | 8.12       | 0.00        | 0                | 0             |
| R207                     | On | 03/02/2011 | Bond Future | 8.70   | Put        |           | 2,465.00000  | 2,424,000         | 8.12       | 0.00        | 0                | 0             |
| <b>Total R207 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>500</b>    |
| <b>Total For R207</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>5,139</b>  |
| R208                     | On | 05/08/2010 | Bond Future |        |            | 8.67100   | 8.68100      |                   | 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 |        |            | 8.73500   | 8.74600      |                   | 9.50       | 0.00        | 0                | 0             |
| R208                     | On | 03/02/2011 | Bond Future |        |            | 8.78500   | 8.79600      |                   | 9.25       | 0.00        | 0                | 0             |
| <b>Total R208 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>11,317</b> |
| R208                     | On | 05/08/2010 | Bond Future | 9.50   | Call       |           | 4,938.00000  | 4,998,000         | 9.14       | 0.00        | 0                | 0             |
| R208                     | On | 05/08/2010 | Bond Future | 9.50   | Put        |           | 11.00000     | 8,000             | 9.14       | 0.00        | 0                | 0             |
| R208                     | On | 04/11/2010 | Bond Future | 9.25   | Call       |           | 3,803.00000  | 3,847,000         | 9.83       | 0.00        | 0                | 0             |
| R208                     | On | 04/11/2010 | Bond Future | 9.25   | Put        |           | 782.00000    | 759,000           | 9.83       | 0.00        | 0                | 0             |
| R208                     | On | 04/11/2010 | Bond Future | 9.30   | Call       |           | 4,029.00000  | 4,074,000         | 9.90       | 0.00        | 0                | 0             |
| R208                     | On | 04/11/2010 | Bond Future | 9.30   | Put        |           | 716.00000    | 694,000           | 9.90       | 0.00        | 0                | 0             |
| R208                     | On | 04/11/2010 | Bond Future | 9.20   | Call       |           | 3,583.00000  | 3,625,000         | 9.76       | 0.00        | 0                | 0             |
| R208                     | On | 04/11/2010 | Bond Future | 9.20   | Put        |           | 856.00000    | 830,000           | 9.76       | 0.00        | 0                | 0             |
| R208                     | On | 03/02/2011 | Bond Future | 8.75   | Call       |           | 2,188.00000  | 2,216,000         | 8.61       | 0.00        | 0                | 0             |
| R208                     | On | 03/02/2011 | Bond Future | 8.75   | Put        |           | 2,466.00000  | 2,427,000         | 8.61       | 0.00        | 0                | 0             |
| R208                     | On | 03/02/2011 | Bond Future | 8.80   | Call       |           | 2,348.00000  | 2,377,000         | 8.67       | 0.00        | 0                | 0             |
| R208                     | On | 03/02/2011 | Bond Future | 8.80   | Put        |           | 2,324.00000  | 2,287,000         | 8.67       | 0.00        | 0                | 0             |
| R208                     | On | 03/02/2011 | Bond Future | 8.70   | Call       |           | 2,035.00000  | 2,061,000         | 8.56       | 0.00        | 0                | 0             |
| R208                     | On | 03/02/2011 | Bond Future | 8.70   | Put        |           | 2,616.00000  | 2,576,000         | 8.56       | 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>11,317</b> |
| R209                     | On | 05/08/2010 | Bond Future |        |            | 8.78500   | 8.77500      |                   | 12.75      | 0.00        | 0                | 2,417         |
| R209                     | On | 04/11/2010 | Bond Future |        |            | 8.83000   | 8.82000      |                   | 14.50      | 0.00        | 0                | 0             |
| R209                     | On | 03/02/2011 | Bond Future |        |            | 8.86500   | 8.85500      |                   | 14.50      | 0.00        | 0                | 0             |
| <b>Total R209 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,417</b>  |
| R209                     | On | 05/08/2010 | Bond Future | 8.75   | Call       |           | 969.00000    | 913,000           | 12.35      | 0.00        | 0                | 0             |
| R209                     | On | 05/08/2010 | Bond Future | 8.75   | Put        |           | 1,169.00000  | 1,193,000         | 12.35      | 0.00        | 0                | 0             |
| R209                     | On | 04/11/2010 | Bond Future | 9.00   | Call       |           | 3,151.00000  | 3,094,000         | 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        |           | 1,746.00000  | 1,768,000         | 14.07      | 0.00        | 0                | 0             |
| R209                     | On | 04/11/2010 | Bond Future | 9.05   | Call       |           | 3,391.00000  | 3,332,000         | 14.15      | 0.00        | 0                | 0             |
| R209                     | On | 04/11/2010 | Bond Future | 9.05   | Put        |           | 1,603.00000  | 1,623,000         | 14.15      | 0.00        | 0                | 0             |
| R209                     | On | 04/11/2010 | Bond Future | 8.95   | Call       |           | 2,919.00000  | 2,863,000         | 13.98      | 0.00        | 0                | 0             |
| R209                     | On | 04/11/2010 | Bond Future | 8.95   | Put        |           | 1,900.00000  | 1,923,000         | 13.98      | 0.00        | 0                | 0             |
| R209                     | On | 03/02/2011 | Bond Future | 9.00   | Call       |           | 3,808.00000  | 3,755,000         | 14.02      | 0.00        | 0                | 0             |
| R209                     | On | 03/02/2011 | Bond Future | 9.00   | Put        |           | 2,681.00000  | 2,706,000         | 14.02      | 0.00        | 0                | 0             |
| R209                     | On | 03/02/2011 | Bond Future | 9.05   | Call       |           | 4,037.00000  | 3,983,000         | 14.12      | 0.00        | 0                | 0             |
| R209                     | On | 03/02/2011 | Bond Future | 9.05   | Put        |           | 2,528.00000  | 2,552,000         | 14.12      | 0.00        | 0                | 0             |
| R209                     | On | 03/02/2011 | Bond Future | 8.95   | Call       |           | 3,583.00000  | 3,532,000         | 13.92      | 0.00        | 0                | 0             |
| R209                     | On | 03/02/2011 | Bond Future | 8.95   | Put        |           | 2,841.00000  | 2,869,000         | 13.92      | 0.00        | 0                | 0             |
| <b>Total R209 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,417</b>  |
| <b>Total for Bond</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>73,212</b> |
| GOVI                     | On | 05/08/2010 | GOVI        |        |            | 324.16400 | 324.04700    |                   | 6.57       | 0.00        | 0                | 326           |
| GOVI                     | On | 04/11/2010 | GOVI        |        |            | 329.55600 | 329.43800    |                   |            | 0.00        | 0                | 0             |
| <b>Total GOVI Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>326</b>    |
| GOVI                     | On | 05/08/2010 | GOVI        | 315.60 | Call       |           | 86,514.00000 | 87,455,000        | 6.57       | 0.00        | 0                | 0             |
| GOVI                     | On | 05/08/2010 | GOVI        | 315.60 | Put        |           | 2,044.00000  | 1,815,000         | 6.57       | 0.00        | 0                | 0             |
| GOVI                     | On | 04/11/2010 | GOVI        | 329.00 | Call       |           | 4,380.00000  | 5,560,000         |            | 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       |           | 4,280.00000  | 5,460,000         |            | 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       |           | 4,480.00000  | 5,660,000         |            | 0.00        | 0                | 0             |
| 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>326</b>    |

| Contract Details                 | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value               | Contracts Traded | Open Interest |
|----------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| <b>Total for GOVI</b>            |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>326</b>    |
| AL7T On 05/08/2010 Index Future  |        |            | 350.71200 | 348.50600    |                   |            | 0.00                | 0                | 58            |
| <b>Total AL7T Future</b>         |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>58</b>     |
| <b>Total For AL7T</b>            |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>58</b>     |
| ALBI On 05/08/2010 Index Future  |        |            | 322.98600 | 322.85300    |                   |            | 6,459,720.00        | 2                | 1,255         |
| ALBI On 04/11/2010 Index Future  |        |            | 328.35900 | 328.22400    |                   |            | 0.00                | 0                | 0             |
| <b>Total ALBI Future</b>         |        |            |           |              |                   |            | <b>6,459,720.00</b> | <b>2</b>         | <b>1,255</b>  |
| <b>Total For ALBI</b>            |        |            |           |              |                   |            | <b>6,459,720.00</b> | <b>2</b>         | <b>1,255</b>  |
| CRD1 On 05/08/2010 Index Future  |        |            | 142.84200 | 142.78600    |                   |            | 0.00                | 0                | 2             |
| CRD1 On 04/11/2010 Index Future  |        |            | 145.21800 | 145.16100    |                   |            | 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 05/08/2010 Index Future  |        |            | 380.47000 | 380.30300    |                   |            | 0.00                | 0                | 501           |
| ILBI On 04/11/2010 Index Future  |        |            | 386.88800 | 386.71600    |                   |            | 0.00                | 0                | 0             |
| <b>Total ILBI Future</b>         |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>501</b>    |
| <b>Total For ILBI</b>            |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>501</b>    |
| OTH1 On 05/08/2010 Index Future  |        |            | 316.20600 | 315.98200    |                   |            | 0.00                | 0                | 3             |
| OTH1 On 04/11/2010 Index Future  |        |            | 321.46600 | 321.23800    |                   |            | 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 05/08/2010 Index Future  |        |            | 320.29800 | 320.18000    |                   |            | 0.00                | 0                | 100           |
| TRT1 On 04/11/2010 Index Future  |        |            | 325.62600 | 325.50600    |                   |            | 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>6,459,720.00</b> | <b>2</b>         | <b>1,919</b>  |
| JIBAR On 21/07/2010 Jibar Future |        |            | 6.51500   | 6.55500      |                   |            | 0.00                | 0                | 2,000         |
| JIBAR On 18/08/2010 Jibar Future |        |            | 6.38900   | 6.41500      |                   |            | 0.00                | 0                | 1,000         |
| JIBAR On 15/09/2010 Jibar Future |        |            | 6.34200   | 6.40500      |                   |            | 0.00                | 0                | 1,000         |
| JIBAR On 20/10/2010 Jibar Future |        |            | 6.28100   | 6.33500      |                   |            | 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 |        |            | 6.28100   | 6.32500      |                   |            | 0.00                | 0                | 0              |
| JIBAR On 15/12/2010 Jibar Future |        |            | 6.28100   | 6.32500      |                   |            | 0.00                | 0                | 0              |
| JIBAR On 16/03/2011 Jibar Future |        |            | 6.30100   | 6.34500      |                   |            | 0.00                | 0                | 5,500          |
| JIBAR On 15/06/2011 Jibar Future |        |            | 6.38600   | 6.53500      |                   |            | 0.00                | 0                | 4,500          |
| JIBAR On 21/09/2011 Jibar Future |        |            | 6.67900   | 6.78500      |                   |            | 0.00                | 0                | 6,000          |
| JIBAR On 21/12/2011 Jibar Future |        |            | 6.94400   | 7.05500      |                   |            | 0.00                | 0                | 5,000          |
| JIBAR On 20/03/2012 Jibar Future |        |            | 7.20900   | 7.31500      |                   |            | 0.00                | 0                | 0              |
| JIBAR On 20/06/2012 Jibar Future |        |            | 7.28100   | 7.38500      |                   |            | 0.00                | 0                | 0              |
| <b>Total Jibar Future</b>        |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>25,000</b>  |
| <b>Total For JIBAR FUTURE</b>    |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>25,000</b>  |
| <b>Total for Jibar</b>           |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>25,000</b>  |
| <b>Total for Derivatives :</b>   |        |            |           |              |                   |            | <b>6,459,720.00</b> | <b>2</b>         | <b>100,457</b> |

|                              |  |  |         |         |  |  |             |          |          |
|------------------------------|--|--|---------|---------|--|--|-------------|----------|----------|
| R155 On 31/08/2011 Spot Bond |  |  | 6.66000 | 6.69500 |  |  | 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 |  |  | 7.73500 | 7.85000 |  |  | 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 |  |  | 8.81000 | 8.88000 |  |  | 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 |  |  | 7.58500 | 7.71000 |  |  | 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 |  |  | 8.36500 | 8.47000 |  |  | 0.00        | 0        | 0        |
| <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 |  |  | 8.46500 | 8.58000 |  |  | 0.00        | 0        | 0        |

| Contract Details             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value               | Contracts Traded | Open Interest  |
|------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|----------------|
| <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 |        |            | 7.48000   | 7.61000      |                   |            | 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 |        |            | 8.61500   | 8.70000      |                   |            | 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 |        |            | 8.65000   | 8.74500      |                   |            | 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 |        |            | 8.76500   | 8.84000      |                   |            | 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>       |
| <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>6,459,720.00</b> | <b>2</b>         | <b>79,296</b>  |
| <b>Total Options</b>         |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>21,161</b>  |
| <b>Grand Total:</b>          |        |            |           |              |                   |            | <b>6,459,720.00</b> | <b>2</b>         | <b>100,457</b> |