



Interest Rates Daily MTM Report

Daily summary for: 05/01/2011

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R157 | On | 03/02/2011 | Bond Future | | | 7.22200 | 7.25000 | | 4.25 | 0.00 | 0 | 7,886 |
| R157 | On | 05/05/2011 | Bond Future | | | 7.32200 | 7.35300 | | 4.50 | 0.00 | 0 | 705 |
| R157 | On | 04/08/2011 | Bond Future | | | 7.43700 | 7.47100 | | 4.25 | 0.00 | 0 | 0 |
| Total R157 Future | | | | | | | | | | 0.00 | 0 | 8,591 |
| R157 | On | 03/02/2011 | Bond Future | 7.90 | Call | | 2,853.00000 | 2,970,000 | 4.33 | 0.00 | 0 | 0 |
| R157 | On | 03/02/2011 | Bond Future | 7.90 | Put | | 24.00000 | 17,000 | 4.33 | 0.00 | 0 | 0 |
| R157 | On | 03/02/2011 | Bond Future | 7.95 | Call | | 3,060.00000 | 3,179,000 | 4.33 | 0.00 | 0 | 0 |
| R157 | On | 03/02/2011 | Bond Future | 7.95 | Put | | 17.00000 | 12,000 | 4.33 | 0.00 | 0 | 0 |
| R157 | On | 03/02/2011 | Bond Future | 7.85 | Call | | 2,647.00000 | 2,763,000 | 4.32 | 0.00 | 0 | 0 |
| R157 | On | 03/02/2011 | Bond Future | 7.85 | Put | | 33.00000 | 25,000 | 4.32 | 0.00 | 0 | 0 |
| R157 | On | 05/05/2011 | Bond Future | 7.75 | Call | | 2,264.00000 | 2,351,000 | 4.50 | 0.00 | 0 | 0 |
| R157 | On | 05/05/2011 | Bond Future | 7.75 | Put | | 623.00000 | 580,000 | 4.50 | 0.00 | 0 | 0 |
| R157 | On | 05/05/2011 | Bond Future | 7.80 | Call | | 2,411.00000 | 2,501,000 | 4.51 | 0.00 | 0 | 0 |
| R157 | On | 05/05/2011 | Bond Future | 7.80 | Put | | 565.00000 | 525,000 | 4.51 | 0.00 | 0 | 0 |
| R157 | On | 05/05/2011 | Bond Future | 7.70 | Call | | 2,121.00000 | 2,205,000 | 4.49 | 0.00 | 0 | 0 |
| R157 | On | 05/05/2011 | Bond Future | 7.70 | Put | | 685.00000 | 639,000 | 4.49 | 0.00 | 0 | 0 |
| R157 | On | 05/05/2011 | Bond Future | 7.65 | Call | | 1,982.00000 | 2,063,000 | 4.47 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R157 | On | 05/05/2011 | Bond Future | 7.65 | Put | | 751.00000 | 703,000 | 4.47 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.50 | Call | | 1,636.00000 | 1,702,000 | 4.11 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.50 | Put | | 1,522.00000 | 1,455,000 | 4.11 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.55 | Call | | 1,742.00000 | 1,811,000 | 4.12 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.55 | Put | | 1,433.00000 | 1,368,000 | 4.12 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.45 | Call | | 1,533.00000 | 1,597,000 | 4.10 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.45 | Put | | 1,615.00000 | 1,546,000 | 4.10 | 0.00 | 0 | 0 |
| Total R157 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R157 | | | | | | | | | | 0.00 | 0 | 8,591 |
| R186 | On | 03/02/2011 | Bond Future | | | 8.17200 | 8.20900 | | 11.50 | 0.00 | 0 | 25,674 |
| R186 | On | 05/05/2011 | Bond Future | | | 8.24200 | 8.28100 | | 11.75 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | | | 8.31700 | 8.35700 | | 12.25 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | 0.00 | 0 | 25,674 |
| R186 | On | 03/02/2011 | Bond Future | 9.00 | Call | | 7,625.00000 | 7,985,000 | 11.91 | 0.00 | 0 | 0 |
| R186 | On | 03/02/2011 | Bond Future | 9.00 | Put | | 46.00000 | 33,000 | 11.91 | 0.00 | 0 | 0 |
| R186 | On | 03/02/2011 | Bond Future | 9.05 | Call | | 8,069.00000 | 8,431,000 | 11.95 | 0.00 | 0 | 0 |
| R186 | On | 03/02/2011 | Bond Future | 9.05 | Put | | 34.00000 | 24,000 | 11.95 | 0.00 | 0 | 0 |
| R186 | On | 03/02/2011 | Bond Future | 8.95 | Call | | 7,182.00000 | 7,538,000 | 11.87 | 0.00 | 0 | 0 |
| R186 | On | 03/02/2011 | Bond Future | 8.95 | Put | | 61.00000 | 44,000 | 11.87 | 0.00 | 0 | 0 |
| R186 | On | 03/02/2011 | Bond Future | 7.75 | Put | | 4,947.00000 | 4,607,000 | 10.86 | 0.00 | 0 | 0 |
| R186 | On | 03/02/2011 | Bond Future | 7.75 | Call | | 203.00000 | 235,000 | 10.86 | 0.00 | 0 | 3,000 |
| R186 | On | 05/05/2011 | Bond Future | 8.75 | Call | | 5,997.00000 | 6,267,000 | 11.75 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2011 | Bond Future | 8.75 | Put | | 1,496.00000 | 1,380,000 | 11.75 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2011 | Bond Future | 8.80 | Call | | 6,335.00000 | 6,612,000 | 11.79 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2011 | Bond Future | 8.80 | Put | | 1,369.00000 | 1,260,000 | 11.79 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2011 | Bond Future | 8.70 | Call | | 5,666.00000 | 5,927,000 | 11.71 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R186 | On | 05/05/2011 | Bond Future | 8.70 | Put | | 1,633.00000 | 1,508,000 | 11.71 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2011 | Bond Future | 8.00 | Put | | 4,790.00000 | 4,539,000 | 11.12 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2011 | Bond Future | 8.00 | Call | | 1,969.00000 | 2,104,000 | 11.12 | 0.00 | 0 | 5,500 |
| R186 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 3,816.00000 | 3,995,000 | 11.81 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 4,859.00000 | 4,650,000 | 11.81 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 4,054.00000 | 4,239,000 | 11.85 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 4,608.00000 | 4,405,000 | 11.85 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 3,586.00000 | 3,758,000 | 11.77 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 5,121.00000 | 4,905,000 | 11.77 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | 0.00 | 0 | 8,500 |
| Total For R186 | | | | | | | | | | 0.00 | 0 | 34,174 |
| R201 | On | 03/02/2011 | Bond Future | | | 7.05900 | 7.04600 | | 3.75 | 0.00 | 0 | 489 |
| R201 | On | 05/05/2011 | Bond Future | | | 7.15900 | 7.14500 | | 3.75 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | | | 7.27700 | 7.26200 | | 3.75 | 0.00 | 0 | 0 |
| Total R201 Future | | | | | | | | | | 0.00 | 0 | 489 |
| R201 | On | 03/02/2011 | Bond Future | 8.00 | Call | | 3,230.00000 | 3,186,000 | 3.95 | 0.00 | 0 | 0 |
| R201 | On | 03/02/2011 | Bond Future | 8.00 | Put | | 1.00000 | 2,000 | 3.95 | 0.00 | 0 | 0 |
| R201 | On | 03/02/2011 | Bond Future | 8.05 | Call | | 3,396.00000 | 3,351,000 | 3.96 | 0.00 | 0 | 0 |
| R201 | On | 03/02/2011 | Bond Future | 8.05 | Put | | 1.00000 | 1,000 | 3.96 | 0.00 | 0 | 0 |
| R201 | On | 03/02/2011 | Bond Future | 7.95 | Call | | 3,065.00000 | 3,020,000 | 3.94 | 0.00 | 0 | 0 |
| R201 | On | 03/02/2011 | Bond Future | 7.95 | Put | | 2.00000 | 2,000 | 3.94 | 0.00 | 0 | 0 |
| R201 | On | 05/05/2011 | Bond Future | 7.75 | Call | | 2,208.00000 | 2,169,000 | 3.81 | 0.00 | 0 | 0 |
| R201 | On | 05/05/2011 | Bond Future | 7.75 | Put | | 273.00000 | 279,000 | 3.81 | 0.00 | 0 | 0 |
| R201 | On | 05/05/2011 | Bond Future | 7.80 | Call | | 2,337.00000 | 2,297,000 | 3.82 | 0.00 | 0 | 0 |
| R201 | On | 05/05/2011 | Bond Future | 7.80 | Put | | 244.00000 | 249,000 | 3.82 | 0.00 | 0 | 0 |
| R201 | On | 05/05/2011 | Bond Future | 7.70 | Call | | 2,082.00000 | 2,044,000 | 3.80 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R201 | On | 05/05/2011 | Bond Future | 7.70 | Put | | 305.00000 | 312,000 | 3.80 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | 7.25 | Call | | 1,144.00000 | 1,119,000 | 3.62 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | 7.25 | Put | | 1,180.00000 | 1,200,000 | 3.62 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | 7.30 | Call | | 1,224.00000 | 1,198,000 | 3.63 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | 7.30 | Put | | 1,109.00000 | 1,129,000 | 3.63 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | 7.20 | Call | | 1,068.00000 | 1,043,000 | 3.61 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | 7.20 | Put | | 1,255.00000 | 1,276,000 | 3.61 | 0.00 | 0 | 0 |
| Total R201 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R201 | | | | | | | | | | 0.00 | 0 | 489 |
| R202 | On | 03/02/2011 | Bond Future | | | 0.38100 | 0.38000 | | | 0.00 | 0 | 3,689 |
| R202 | On | 05/05/2011 | Bond Future | | | 0.30400 | 0.30300 | | | 0.00 | 0 | 6,500 |
| Total R202 Future | | | | | | | | | | 0.00 | 0 | 10,189 |
| R202 | On | 03/02/2011 | Bond Future | 3.05 | Call | | 60,524.00000 | 60,494,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/02/2011 | Bond Future | 3.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/02/2011 | Bond Future | 3.10 | Call | | 61,371.00000 | 61,341,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/02/2011 | Bond Future | 3.10 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/02/2011 | Bond Future | 3.00 | Call | | 59,668.00000 | 59,639,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/02/2011 | Bond Future | 3.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 05/05/2011 | Bond Future | 2.05 | Call | | 43,424.00000 | 43,394,000 | | 0.00 | 0 | 0 |
| R202 | On | 05/05/2011 | Bond Future | 2.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 05/05/2011 | Bond Future | 2.10 | Call | | 44,452.00000 | 44,422,000 | | 0.00 | 0 | 0 |
| R202 | On | 05/05/2011 | Bond Future | 2.10 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 05/05/2011 | Bond Future | 2.00 | Call | | 42,385.00000 | 42,356,000 | | 0.00 | 0 | 0 |
| R202 | On | 05/05/2011 | Bond Future | 2.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R202 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | 0.00 | 0 | 10,189 |

| 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 | | | 7.82200 | 7.84000 | | 6.50 | 0.00 | 0 | 1,404 |
| R203 | On | 05/05/2011 | Bond Future | | | 7.92100 | 7.94100 | | 7.00 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | | | 8.03100 | 8.05100 | | 6.75 | 0.00 | 0 | 0 |
| Total R203 Future | | | | | | | | | | 0.00 | 0 | 1,404 |
| R203 | On | 03/02/2011 | Bond Future | 8.50 | Call | | 3,361.00000 | 3,447,000 | 6.61 | 0.00 | 0 | 0 |
| R203 | On | 03/02/2011 | Bond Future | 8.50 | Put | | 36.00000 | 30,000 | 6.61 | 0.00 | 0 | 0 |
| R203 | On | 03/02/2011 | Bond Future | 8.55 | Call | | 3,598.00000 | 3,685,000 | 6.63 | 0.00 | 0 | 0 |
| R203 | On | 03/02/2011 | Bond Future | 8.55 | Put | | 27.00000 | 22,000 | 6.63 | 0.00 | 0 | 0 |
| R203 | On | 03/02/2011 | Bond Future | 8.45 | Call | | 3,127.00000 | 3,211,000 | 6.59 | 0.00 | 0 | 0 |
| R203 | On | 03/02/2011 | Bond Future | 8.45 | Put | | 50.00000 | 41,000 | 6.59 | 0.00 | 0 | 0 |
| R203 | On | 03/02/2011 | Bond Future | 8.00 | Put | | 426.00000 | 385,000 | 6.39 | 0.00 | 0 | 0 |
| R203 | On | 03/02/2011 | Bond Future | 8.00 | Call | | 1,245.00000 | 1,296,000 | 6.39 | 0.00 | 0 | 1,000 |
| R203 | On | 05/05/2011 | Bond Future | 8.25 | Call | | 2,486.00000 | 2,545,000 | 6.89 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2011 | Bond Future | 8.25 | Put | | 968.00000 | 927,000 | 6.89 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2011 | Bond Future | 8.30 | Call | | 2,648.00000 | 2,710,000 | 6.91 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2011 | Bond Future | 8.30 | Put | | 887.00000 | 849,000 | 6.91 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2011 | Bond Future | 8.20 | Call | | 2,327.00000 | 2,384,000 | 6.87 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2011 | Bond Future | 8.20 | Put | | 1,052.00000 | 1,010,000 | 6.87 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 1,949.00000 | 1,992,000 | 6.52 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | 8.00 | Put | | 2,193.00000 | 2,140,000 | 6.52 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | 8.05 | Call | | 2,072.00000 | 2,116,000 | 6.54 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | 8.05 | Put | | 2,077.00000 | 2,025,000 | 6.54 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | 7.95 | Call | | 1,831.00000 | 1,872,000 | 6.50 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | 7.95 | Put | | 2,315.00000 | 2,260,000 | 6.50 | 0.00 | 0 | 0 |
| Total R203 Option | | | | | | | | | | 0.00 | 0 | 1,000 |
| Total For R203 | | | | | | | | | | 0.00 | 0 | 2,404 |

| 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 | | | 7.93800 | 7.95100 | | 7.75 | 0.00 | 0 | 1,926 |
| R204 | On | 05/05/2011 | Bond Future | | | 8.03200 | 8.04500 | | 8.00 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | | | 8.13400 | 8.14800 | | 8.25 | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | 0.00 | 0 | 1,926 |
| R204 | On | 03/02/2011 | Bond Future | 8.50 | Call | | 3,190.00000 | 3,255,000 | 7.75 | 0.00 | 0 | 0 |
| R204 | On | 03/02/2011 | Bond Future | 8.50 | Put | | 80.00000 | 70,000 | 7.75 | 0.00 | 0 | 0 |
| R204 | On | 03/02/2011 | Bond Future | 8.55 | Call | | 3,448.00000 | 3,514,000 | 7.78 | 0.00 | 0 | 0 |
| R204 | On | 03/02/2011 | Bond Future | 8.55 | Put | | 61.00000 | 52,000 | 7.78 | 0.00 | 0 | 0 |
| R204 | On | 03/02/2011 | Bond Future | 8.45 | Call | | 2,937.00000 | 2,998,000 | 7.72 | 0.00 | 0 | 0 |
| R204 | On | 03/02/2011 | Bond Future | 8.45 | Put | | 106.00000 | 91,000 | 7.72 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 3,383.00000 | 3,429,000 | 8.00 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 873.00000 | 846,000 | 8.00 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 3,580.00000 | 3,627,000 | 8.03 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 799.00000 | 773,000 | 8.03 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 3,191.00000 | 3,235,000 | 7.97 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 953.00000 | 924,000 | 7.97 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 2,017.00000 | 2,046,000 | 7.84 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | 8.00 | Put | | 2,825.00000 | 2,778,000 | 7.84 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | 8.05 | Call | | 2,147.00000 | 2,178,000 | 7.87 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | 8.05 | Put | | 2,681.00000 | 2,636,000 | 7.87 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | 7.95 | Call | | 1,892.00000 | 1,920,000 | 7.81 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | 7.95 | Put | | 2,975.00000 | 2,927,000 | 7.81 | 0.00 | 0 | 0 |
| Total R204 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | 0.00 | 0 | 1,926 |
| R206 | On | 03/02/2011 | Bond Future | | | 6.65900 | 6.66700 | | 3.00 | 0.00 | 0 | 0 |
| R206 | On | 05/05/2011 | Bond Future | | | 6.74900 | 6.75800 | | 3.00 | 0.00 | 0 | 0 |

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| R206 | On | 04/08/2011 | Bond Future | | | 6.86200 | 6.87100 | | 2.75 | 0.00 | 0 | 0 |
| Total R206 Future | | | | | | | | | | 0.00 | 0 | 0 |
| R206 | On | 03/02/2011 | Bond Future | 8.00 | Call | | 3,473.00000 | 3,494,000 | 3.20 | 0.00 | 0 | 0 |
| R206 | On | 03/02/2011 | Bond Future | 8.00 | Put | | 0.00000 | 0,000 | 3.20 | 0.00 | 0 | 0 |
| R206 | On | 03/02/2011 | Bond Future | 8.05 | Call | | 3,600.00000 | 3,622,000 | 3.20 | 0.00 | 0 | 0 |
| R206 | On | 03/02/2011 | Bond Future | 8.05 | Put | | 0.00000 | 0,000 | 3.20 | 0.00 | 0 | 0 |
| R206 | On | 03/02/2011 | Bond Future | 7.95 | Call | | 3,345.00000 | 3,367,000 | 3.19 | 0.00 | 0 | 0 |
| R206 | On | 03/02/2011 | Bond Future | 7.95 | Put | | 0.00000 | 0,000 | 3.19 | 0.00 | 0 | 0 |
| R206 | On | 05/05/2011 | Bond Future | 7.50 | Call | | 1,949.00000 | 1,965,000 | 3.05 | 0.00 | 0 | 0 |
| R206 | On | 05/05/2011 | Bond Future | 7.50 | Put | | 155.00000 | 149,000 | 3.05 | 0.00 | 0 | 0 |
| R206 | On | 05/05/2011 | Bond Future | 7.55 | Call | | 2,051.00000 | 2,068,000 | 3.06 | 0.00 | 0 | 0 |
| R206 | On | 05/05/2011 | Bond Future | 7.55 | Put | | 137.00000 | 132,000 | 3.06 | 0.00 | 0 | 0 |
| R206 | On | 05/05/2011 | Bond Future | 7.45 | Call | | 1,849.00000 | 1,865,000 | 3.05 | 0.00 | 0 | 0 |
| R206 | On | 05/05/2011 | Bond Future | 7.45 | Put | | 174.00000 | 168,000 | 3.05 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 7.00 | Call | | 1,002.00000 | 1,011,000 | 2.75 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 7.00 | Put | | 716.00000 | 705,000 | 2.75 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 7.05 | Call | | 1,065.00000 | 1,074,000 | 2.75 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 7.05 | Put | | 668.00000 | 657,000 | 2.75 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 6.95 | Call | | 939.00000 | 948,000 | 2.74 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 6.95 | Put | | 764.00000 | 753,000 | 2.74 | 0.00 | 0 | 0 |
| Total R206 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R206 | | | | | | | | | | 0.00 | 0 | 0 |
| R207 | On | 03/02/2011 | Bond Future | | | 8.02600 | 8.05400 | | 8.75 | 0.00 | 0 | 800 |
| R207 | On | 05/05/2011 | Bond Future | | | 8.11500 | 8.14400 | | 9.00 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | | | 8.21100 | 8.24200 | | 9.25 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | 0.00 | 0 | 800 |

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|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R207 | On | 03/02/2011 | Bond Future | 8.75 | Call | | 4,156.00000 | 4,317,000 | 8.90 | 0.00 | 0 | 0 |
| R207 | On | 03/02/2011 | Bond Future | 8.75 | Put | | 41.00000 | 32,000 | 8.90 | 0.00 | 0 | 0 |
| R207 | On | 03/02/2011 | Bond Future | 8.80 | Call | | 4,432.00000 | 4,595,000 | 8.93 | 0.00 | 0 | 0 |
| R207 | On | 03/02/2011 | Bond Future | 8.80 | Put | | 30.00000 | 23,000 | 8.93 | 0.00 | 0 | 0 |
| R207 | On | 03/02/2011 | Bond Future | 8.70 | Call | | 3,881.00000 | 4,039,000 | 8.87 | 0.00 | 0 | 0 |
| R207 | On | 03/02/2011 | Bond Future | 8.70 | Put | | 54.00000 | 42,000 | 8.87 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 3,191.00000 | 3,300,000 | 9.00 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 1,111.00000 | 1,048,000 | 9.00 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 3,387.00000 | 3,500,000 | 9.03 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 1,020.00000 | 961,000 | 9.03 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 2,999.00000 | 3,105,000 | 8.97 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 1,208.00000 | 1,142,000 | 8.97 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 2,592.00000 | 2,680,000 | 8.94 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 2,546.00000 | 2,455,000 | 8.94 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 2,744.00000 | 2,835,000 | 8.97 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 2,410.00000 | 2,323,000 | 8.97 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 2,444.00000 | 2,529,000 | 8.91 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 2,687.00000 | 2,593,000 | 8.91 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | | 0.00 | 0 | 800 |
| R208 | On | 03/02/2011 | Bond Future | | | 8.03400 | 8.07200 | | 9.50 | 0.00 | 0 | 5,598 |
| R208 | On | 05/05/2011 | Bond Future | | | 8.11300 | 8.15200 | | 10.00 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | | | 8.19700 | 8.23800 | | 10.00 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | 0.00 | 0 | 5,598 |
| R208 | On | 03/02/2011 | Bond Future | 8.75 | Call | | 4,280.00000 | 4,511,000 | 9.67 | 0.00 | 0 | 0 |
| R208 | On | 03/02/2011 | Bond Future | 8.75 | Put | | 50.00000 | 36,000 | 9.67 | 0.00 | 0 | 0 |

| 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 | 8.80 | Call | | 4,569.00000 | 4,804,000 | 9.70 | 0.00 | 0 | 0 |
| R208 | On | 03/02/2011 | Bond Future | 8.80 | Put | | 37.00000 | 27,000 | 9.70 | 0.00 | 0 | 0 |
| R208 | On | 03/02/2011 | Bond Future | 8.70 | Call | | 3,992.00000 | 4,220,000 | 9.64 | 0.00 | 0 | 0 |
| R208 | On | 03/02/2011 | Bond Future | 8.70 | Put | | 65.00000 | 48,000 | 9.64 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 3,327.00000 | 3,486,000 | 10.00 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 1,171.00000 | 1,084,000 | 10.00 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 3,534.00000 | 3,699,000 | 10.03 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 1,074.00000 | 993,000 | 10.03 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 3,125.00000 | 3,279,000 | 9.97 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 1,275.00000 | 1,183,000 | 9.97 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 2,754.00000 | 2,880,000 | 9.65 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 2,680.00000 | 2,554,000 | 9.65 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 2,917.00000 | 3,048,000 | 9.69 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 2,537.00000 | 2,415,000 | 9.69 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 2,596.00000 | 2,718,000 | 9.61 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 2,830.00000 | 2,699,000 | 9.61 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | 0.00 | 0 | 5,598 |
| R209 | On | 03/02/2011 | Bond Future | | | 8.14100 | 8.18800 | | 15.25 | 0.00 | 0 | 22,596 |
| R209 | On | 05/05/2011 | Bond Future | | | 8.19300 | 8.24100 | | 16.25 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | | | 8.24700 | 8.29600 | | 16.00 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | 0.00 | 0 | 22,596 |
| R209 | On | 03/02/2011 | Bond Future | 9.00 | Call | | 6,735.00000 | 7,139,000 | 15.81 | 0.00 | 0 | 0 |
| R209 | On | 03/02/2011 | Bond Future | 9.00 | Put | | 41.00000 | 27,000 | 15.81 | 0.00 | 0 | 0 |
| R209 | On | 03/02/2011 | Bond Future | 9.05 | Call | | 7,107.00000 | 7,514,000 | 15.85 | 0.00 | 0 | 0 |
| R209 | On | 03/02/2011 | Bond Future | 9.05 | Put | | 30.00000 | 20,000 | 15.85 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R209 | On | 03/02/2011 | Bond Future | 8.95 | Call | | 6,362.00000 | 6,763,000 | 15.75 | 0.00 | 0 | 0 |
| R209 | On | 03/02/2011 | Bond Future | 8.95 | Put | | 53.00000 | 37,000 | 15.75 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 4,122.00000 | 4,384,000 | 15.95 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 1,908.00000 | 1,748,000 | 15.95 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 4,387.00000 | 4,659,000 | 16.01 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 1,756.00000 | 1,607,000 | 16.01 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 3,863.00000 | 4,116,000 | 15.89 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 2,068.00000 | 1,900,000 | 15.89 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 8.50 | Call | | 4,746.00000 | 4,994,000 | 15.70 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 8.50 | Put | | 3,013.00000 | 2,836,000 | 15.70 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 8.55 | Call | | 4,992.00000 | 5,247,000 | 15.76 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 8.55 | Put | | 2,844.00000 | 2,674,000 | 15.76 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 8.45 | Call | | 4,505.00000 | 4,746,000 | 15.63 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 8.45 | Put | | 3,191.00000 | 3,007,000 | 15.63 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 10.10 | Call | | 13,818.00000 | 14,208,000 | 17.50 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 10.10 | Put | | 394.00000 | 359,000 | 17.50 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209 | | | | | | | | | | 0.00 | 0 | 22,596 |
| R210 | On | 03/02/2011 | Bond Future | | | 0.96200 | 0.96100 | | | 0.00 | 0 | 2 |
| Total R210 Future | | | | | | | | | | 0.00 | 0 | 2 |
| R210 | On | 03/02/2011 | Bond Future | 3.10 | Call | | 32,455.00000 | 32,437,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/02/2011 | Bond Future | 3.10 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/02/2011 | Bond Future | 3.15 | Call | | 33,087.00000 | 33,069,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/02/2011 | Bond Future | 3.15 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/02/2011 | Bond Future | 3.05 | Call | | 31,817.00000 | 31,799,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/02/2011 | 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 |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total R210 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | | 0.00 | 0 | 2 |
| R211 | On | 03/02/2011 | Bond Future | | | 1.74000 | 1.73800 | | | 0.00 | 0 | 589 |
| Total R211 Future | | | | | | | | | | 0.00 | 0 | 589 |
| R211 | On | 03/02/2011 | Bond Future | 2.50 | Call | | 4,309.00000 | 4,297,000 | | 0.00 | 0 | 0 |
| R211 | On | 03/02/2011 | Bond Future | 2.50 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 03/02/2011 | Bond Future | 2.55 | Call | | 4,584.00000 | 4,573,000 | | 0.00 | 0 | 0 |
| R211 | On | 03/02/2011 | Bond Future | 2.55 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 03/02/2011 | Bond Future | 2.45 | Call | | 4,032.00000 | 4,021,000 | | 0.00 | 0 | 0 |
| R211 | On | 03/02/2011 | Bond Future | 2.45 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R211 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R211 | | | | | | | | | | 0.00 | 0 | 589 |
| R212 | On | 03/02/2011 | Bond Future | | | 2.48500 | 2.48400 | | | 0.00 | 0 | 2,518 |
| Total R212 Future | | | | | | | | | | 0.00 | 0 | 2,518 |
| R212 | On | 03/02/2011 | Bond Future | 3.00 | Call | | 4,866.00000 | 4,856,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/02/2011 | Bond Future | 3.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/02/2011 | Bond Future | 3.05 | Call | | 5,323.00000 | 5,313,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/02/2011 | Bond Future | 3.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/02/2011 | Bond Future | 2.95 | Call | | 4,406.00000 | 4,396,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/02/2011 | Bond Future | 2.95 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R212 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | | 0.00 | 0 | 2,518 |
| R213 | On | 03/02/2011 | Bond Future | | | 8.23400 | 8.28200 | | | 0.00 | 0 | 0 |
| R213 | On | 05/05/2011 | Bond Future | | | 8.29200 | 8.34100 | | | 0.00 | 0 | 0 |
| R213 | On | 04/08/2011 | Bond Future | | | 8.35400 | 8.40400 | | | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | 0.00 | 0 | 0 |
| R213 | On | 03/02/2011 | Bond Future | 8.00 | 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 |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R213 | On | 03/02/2011 | Bond Future | 8.00 | Put | | 2,532.00000 | 2,108,000 | | 0.00 | 0 | 0 |
| R213 | On | 03/02/2011 | Bond Future | 8.05 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R213 | On | 03/02/2011 | Bond Future | 8.05 | Put | | 2,075.00000 | 1,651,000 | | 0.00 | 0 | 0 |
| R213 | On | 03/02/2011 | Bond Future | 7.95 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R213 | On | 03/02/2011 | Bond Future | 7.95 | Put | | 2,992.00000 | 2,568,000 | | 0.00 | 0 | 0 |
| R213 | On | 05/05/2011 | Bond Future | 8.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R213 | On | 05/05/2011 | Bond Future | 8.00 | Put | | 3,035.00000 | 2,608,000 | | 0.00 | 0 | 0 |
| R213 | On | 05/05/2011 | Bond Future | 8.05 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R213 | On | 05/05/2011 | Bond Future | 8.05 | Put | | 2,580.00000 | 2,154,000 | | 0.00 | 0 | 0 |
| R213 | On | 05/05/2011 | Bond Future | 7.95 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R213 | On | 05/05/2011 | Bond Future | 7.95 | Put | | 3,493.00000 | 3,067,000 | | 0.00 | 0 | 0 |
| R213 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R213 | On | 04/08/2011 | Bond Future | 8.00 | Put | | 3,563.00000 | 3,133,000 | | 0.00 | 0 | 0 |
| R213 | On | 04/08/2011 | Bond Future | 8.05 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R213 | On | 04/08/2011 | Bond Future | 8.05 | Put | | 3,110.00000 | 2,681,000 | | 0.00 | 0 | 0 |
| R213 | On | 04/08/2011 | Bond Future | 7.95 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R213 | On | 04/08/2011 | Bond Future | 7.95 | Put | | 4,019.00000 | 3,589,000 | | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | 0.00 | 0 | 0 |
| Total for Bond | | | | | | | | | | 0.00 | 0 | 89,876 |
| GOVI | On | 03/02/2011 | GOVI | | | 349.04100 | 348.60000 | | | 0.00 | 0 | 211 |
| GOVI | On | 05/05/2011 | GOVI | | | 354.08700 | 353.64000 | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | | 0.00 | 0 | 211 |
| GOVI | On | 03/02/2011 | GOVI | 343.00 | Call | | 56,000.00000 | 60,410,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/02/2011 | GOVI | 343.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/02/2011 | GOVI | 343.01 | Call | | 55,900.00000 | 60,310,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|--------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| GOVI | On | 03/02/2011 | GOVI | 343.01 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/02/2011 | GOVI | 342.99 | Call | | 56,100.00000 | 60,510,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/02/2011 | GOVI | 342.99 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 05/05/2011 | GOVI | 349.00 | Call | | 46,400.00000 | 50,870,000 | | 0.00 | 0 | 0 |
| GOVI | On | 05/05/2011 | GOVI | 349.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 05/05/2011 | GOVI | 349.01 | Call | | 46,300.00000 | 50,770,000 | | 0.00 | 0 | 0 |
| GOVI | On | 05/05/2011 | GOVI | 349.01 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 05/05/2011 | GOVI | 348.99 | Call | | 46,500.00000 | 50,970,000 | | 0.00 | 0 | 0 |
| GOVI | On | 05/05/2011 | GOVI | 348.99 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | | 0.00 | 0 | 211 |
| Total for GOVI | | | | | | | | | | 0.00 | 0 | 211 |
| AL7T | On | 03/02/2011 | Index Future | | | 378.04300 | 377.59100 | | | 0.00 | 0 | 30 |
| Total AL7T Future | | | | | | | | | | 0.00 | 0 | 30 |
| Total For AL7T | | | | | | | | | | 0.00 | 0 | 30 |
| ALBI | On | 03/02/2011 | Index Future | | | 348.42200 | 347.92900 | | | 0.00 | 0 | 1,164 |
| ALBI | On | 05/05/2011 | Index Future | | | 353.45900 | 352.96000 | | | 0.00 | 0 | 2 |
| Total ALBI Future | | | | | | | | | | 0.00 | 0 | 1,166 |
| Total For ALBI | | | | | | | | | | 0.00 | 0 | 1,166 |
| CRD1 | On | 03/02/2011 | Index Future | | | 154.44800 | 154.36400 | | | 0.00 | 0 | 2 |
| CRD1 | On | 05/05/2011 | Index Future | | | 156.55700 | 156.47000 | | | 0.00 | 0 | 0 |
| Total CRD1 Future | | | | | | | | | | 0.00 | 0 | 2 |
| Total For CRD1 | | | | | | | | | | 0.00 | 0 | 2 |
| IGOV | On | 03/02/2011 | Index Future | | | 148.48900 | 148.42200 | | | 0.00 | 0 | 6 |
| IGOV | On | 05/05/2011 | Index Future | | | 150.63500 | 150.56800 | | | 0.00 | 0 | 0 |
| IGOV | On | 04/08/2011 | Index Future | | | 152.79800 | 152.72900 | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | | 0.00 | 0 | 6 |
| Total For IGOV | | | | | | | | | | 0.00 | 0 | 6 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|----|------------|--------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| ILBI | On | 03/02/2011 | Index Future | | | 402.42500 | 402.14900 | | | 0.00 | 0 | 370 |
| Total ILBI Future | | | | | | | | | | 0.00 | 0 | 370 |
| Total For ILBI | | | | | | | | | | 0.00 | 0 | 370 |
| OTH1 | On | 03/02/2011 | Index Future | | | 344.68200 | 343.91900 | | | 0.00 | 0 | 3 |
| OTH1 | On | 05/05/2011 | Index Future | | | 349.66600 | 348.89100 | | | 0.00 | 0 | 0 |
| Total OTH1 Future | | | | | | | | | | 0.00 | 0 | 3 |
| Total For OTH1 | | | | | | | | | | 0.00 | 0 | 3 |
| TRT1 | On | 03/02/2011 | Index Future | | | 344.94800 | 344.41000 | | | 0.00 | 0 | 100 |
| TRT1 | On | 05/05/2011 | Index Future | | | 349.65700 | 349.11000 | | | 0.00 | 0 | 0 |
| Total TRT1 Future | | | | | | | | | | 0.00 | 0 | 100 |
| Total For TRT1 | | | | | | | | | | 0.00 | 0 | 100 |
| Total for Index | | | | | | | | | | 0.00 | 0 | 1,677 |
| JIBAR | On | 19/01/2011 | Jibar Future | | | 5.50400 | 5.49200 | | | 0.00 | 0 | 7,791 |
| JIBAR | On | 16/02/2011 | Jibar Future | | | 5.44100 | 5.42400 | | | 0.00 | 0 | 2,500 |
| JIBAR | On | 16/03/2011 | Jibar Future | | | 5.40500 | 5.39500 | | | 0.00 | 0 | 5,790 |
| JIBAR | On | 20/04/2011 | Jibar Future | | | 5.37100 | 5.37100 | | | 0.00 | 0 | 2 |
| JIBAR | On | 18/05/2011 | Jibar Future | | | 5.37600 | 5.37100 | | | 0.00 | 0 | 2,000 |
| JIBAR | On | 15/06/2011 | Jibar Future | | | 5.37700 | 5.37200 | | | 0.00 | 0 | 3,790 |
| JIBAR | On | 21/09/2011 | Jibar Future | | | 5.49400 | 5.49000 | | | 0.00 | 0 | 14,590 |
| JIBAR | On | 21/12/2011 | Jibar Future | | | 5.74600 | 5.76700 | | | 0.00 | 0 | 5,290 |
| JIBAR | On | 20/03/2012 | Jibar Future | | | 6.02500 | 6.03900 | | | 0.00 | 0 | 290 |
| JIBAR | On | 20/06/2012 | Jibar Future | | | 6.34700 | 6.36600 | | | 0.00 | 0 | 390 |
| JIBAR | On | 19/09/2012 | Jibar Future | | | 6.65700 | 6.67700 | | | 0.00 | 0 | 41,490 |
| JIBAR | On | 19/12/2012 | Jibar Future | | | 6.89000 | 6.90000 | | | 0.00 | 0 | 390 |
| Total Jibar Future | | | | | | | | | | 0.00 | 0 | 84,313 |
| Total For JIBAR FUTURE | | | | | | | | | | 0.00 | 0 | 84,313 |
| Total for Jibar | | | | | | | | | | 0.00 | 0 | 84,313 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|----------------|
| Total for Derivatives : | | | | | | | 0.00 | 0 | 176,077 |
| R155 On 31/08/2011 Spot Bond | | | 5.73000 | 5.75500 | | | 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 | | | 7.19000 | 7.21500 | | | 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 | | | 8.15000 | 8.18500 | | | 0.00 | 0 | 0 |
| Total R186 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R186 | | | | | | | 0.00 | 0 | 0 |
| R201 On 21/12/2014 Spot Bond | | | 7.03000 | 7.01500 | | | 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 | | | 2.65000 | 2.65000 | | | 0.00 | 0 | 0 |
| Total R202 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | 0.00 | 0 | 0 |
| R203 On 15/09/2017 Spot Bond | | | 7.79000 | 7.80500 | | | 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 | | | 7.91000 | 7.92000 | | | 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 | | | 6.63500 | 6.64000 | | | 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 | | | 8.00000 | 8.02500 | | | 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 | | | 8.01000 | 8.04500 | | | 0.00 | 0 | 0 |
| Total R208 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 R208 | | | | | | | 0.00 | 0 | 0 |
| R209 On 31/03/2036 Spot Bond | | | 8.12500 | 8.17000 | | | 0.00 | 0 | 0 |
| Total R209 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R209 | | | | | | | 0.00 | 0 | 0 |
| R212 On 31/01/2022 Spot Bond | | | 2.68000 | 2.68000 | | | 0.00 | 0 | 0 |
| Total R212 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | 0.00 | 0 | 0 |
| R213 On 28/02/2031 Spot Bond | | | 8.00000 | 8.00000 | | | 0.00 | 0 | 0 |
| Total R213 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT : | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | 0.00 | 0 | 166,577 |
| Total Options | | | | | | | 0.00 | 0 | 9,500 |
| Grand Total: | | | | | | | 0.00 | 0 | 176,077 |