



Interest Rates Daily MTM Report

Daily summary for: 19/01/2011

| 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 | | | 7.67200 | 7.75700 | | 4.25 | 0.00 | 0 | 7,886 |
| R157 | On | 05/05/2011 | Bond Future | | | 7.80600 | 7.89800 | | 4.50 | 24,536,714.00 | 200 | 805 |
| R157 | On | 04/08/2011 | Bond Future | | | 7.95900 | 8.05800 | | 4.25 | 0.00 | 0 | 0 |
| Total R157 Future | | | | | | | | | | 24,536,714.00 | 200 | 8,691 |
| R157 | On | 03/02/2011 | Bond Future | 7.90 | Call | | 830.00000 | 1,099,000 | 4.33 | 0.00 | 0 | 0 |
| R157 | On | 03/02/2011 | Bond Future | 7.90 | Put | | 215.00000 | 116,000 | 4.33 | 0.00 | 0 | 0 |
| R157 | On | 03/02/2011 | Bond Future | 7.95 | Call | | 988.00000 | 1,278,000 | 4.33 | 0.00 | 0 | 0 |
| R157 | On | 03/02/2011 | Bond Future | 7.95 | Put | | 159.00000 | 81,000 | 4.33 | 0.00 | 0 | 0 |
| R157 | On | 03/02/2011 | Bond Future | 7.85 | Call | | 686.00000 | 930,000 | 4.32 | 0.00 | 0 | 0 |
| R157 | On | 03/02/2011 | Bond Future | 7.85 | Put | | 285.00000 | 162,000 | 4.32 | 0.00 | 0 | 0 |
| R157 | On | 05/05/2011 | Bond Future | 7.75 | Call | | 914.00000 | 1,077,000 | 4.50 | 0.00 | 0 | 0 |
| R157 | On | 05/05/2011 | Bond Future | 7.75 | Put | | 1,519.00000 | 1,306,000 | 4.50 | 0.00 | 0 | 0 |
| R157 | On | 05/05/2011 | Bond Future | 7.80 | Call | | 1,005.00000 | 1,178,000 | 4.51 | 0.00 | 0 | 0 |
| R157 | On | 05/05/2011 | Bond Future | 7.80 | Put | | 1,405.00000 | 1,203,000 | 4.51 | 0.00 | 0 | 0 |
| R157 | On | 05/05/2011 | Bond Future | 7.70 | Call | | 828.00000 | 981,000 | 4.49 | 0.00 | 0 | 0 |
| R157 | On | 05/05/2011 | Bond Future | 7.70 | Put | | 1,638.00000 | 1,415,000 | 4.49 | 0.00 | 0 | 0 |
| R157 | On | 05/05/2011 | Bond Future | 7.65 | Call | | 747.00000 | 890,000 | 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 | | 1,763.00000 | 1,530,000 | 4.47 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.50 | Call | | 670.00000 | 784,000 | 4.11 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.50 | Put | | 2,831.00000 | 2,565,000 | 4.11 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.55 | Call | | 731.00000 | 851,000 | 4.12 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.55 | Put | | 2,696.00000 | 2,436,000 | 4.12 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.45 | Call | | 613.00000 | 719,000 | 4.10 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.45 | Put | | 2,970.00000 | 2,696,000 | 4.10 | 0.00 | 0 | 0 |
| Total R157 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R157 | | | | | | | | | | 24,536,714.00 | 200 | 8,691 |
| R186 | On | 03/02/2011 | Bond Future | | | 8.64400 | 8.70200 | | 11.50 | 0.00 | 0 | 25,674 |
| R186 | On | 05/05/2011 | Bond Future | | | 8.73000 | 8.79000 | | 11.75 | 0.00 | 0 | 500 |
| R186 | On | 04/08/2011 | Bond Future | | | 8.82100 | 8.88300 | | 12.25 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | 0.00 | 0 | 26,174 |
| R186 | On | 03/02/2011 | Bond Future | 9.00 | Call | | 3,027.00000 | 3,481,000 | 11.91 | 0.00 | 0 | 0 |
| R186 | On | 03/02/2011 | Bond Future | 9.00 | Put | | 256.00000 | 159,000 | 11.91 | 0.00 | 0 | 0 |
| R186 | On | 03/02/2011 | Bond Future | 9.05 | Call | | 3,416.00000 | 3,891,000 | 11.95 | 0.00 | 0 | 0 |
| R186 | On | 03/02/2011 | Bond Future | 9.05 | Put | | 190.00000 | 114,000 | 11.95 | 0.00 | 0 | 0 |
| R186 | On | 03/02/2011 | Bond Future | 8.95 | Call | | 2,655.00000 | 3,084,000 | 11.87 | 0.00 | 0 | 0 |
| R186 | On | 03/02/2011 | Bond Future | 8.95 | Put | | 342.00000 | 220,000 | 11.87 | 0.00 | 0 | 0 |
| R186 | On | 03/02/2011 | Bond Future | 7.75 | Put | | 9,553.00000 | 9,002,000 | 10.86 | 0.00 | 0 | 0 |
| R186 | On | 03/02/2011 | Bond Future | 7.75 | Call | | 0.00000 | 0,000 | 10.86 | 0.00 | 0 | 3,000 |
| R186 | On | 05/05/2011 | Bond Future | 8.75 | Call | | 2,827.00000 | 3,096,000 | 11.75 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2011 | Bond Future | 8.75 | Put | | 3,199.00000 | 2,909,000 | 11.75 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2011 | Bond Future | 8.80 | Call | | 3,060.00000 | 3,344,000 | 11.79 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2011 | Bond Future | 8.80 | Put | | 2,967.00000 | 2,692,000 | 11.79 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2011 | Bond Future | 8.70 | Call | | 2,603.00000 | 2,859,000 | 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 | | 3,443.00000 | 3,140,000 | 11.71 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2011 | Bond Future | 8.00 | Put | | 8,254.00000 | 7,779,000 | 11.12 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2011 | Bond Future | 8.00 | Call | | 560.00000 | 644,000 | 11.12 | 0.00 | 0 | 5,500 |
| R186 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 1,773.00000 | 1,936,000 | 11.81 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 7,757.00000 | 7,353,000 | 11.81 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 1,919.00000 | 2,092,000 | 11.85 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 7,414.00000 | 7,020,000 | 11.85 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 1,633.00000 | 1,787,000 | 11.77 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 8,109.00000 | 7,696,000 | 11.77 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | 0.00 | 0 | 8,500 |
| Total For R186 | | | | | | | | | | 0.00 | 0 | 34,674 |
| R201 | On | 03/02/2011 | Bond Future | | | 7.46500 | 7.57500 | | 3.75 | 0.00 | 0 | 489 |
| R201 | On | 05/05/2011 | Bond Future | | | 7.59800 | 7.71800 | | 3.75 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | | | 7.75400 | 7.88400 | | 3.75 | 0.00 | 0 | 0 |
| Total R201 Future | | | | | | | | | | 0.00 | 0 | 489 |
| R201 | On | 03/02/2011 | Bond Future | 8.00 | Call | | 1,441.00000 | 1,800,000 | 3.95 | 0.00 | 0 | 0 |
| R201 | On | 03/02/2011 | Bond Future | 8.00 | Put | | 18.00000 | 4,000 | 3.95 | 0.00 | 0 | 0 |
| R201 | On | 03/02/2011 | Bond Future | 8.05 | Call | | 1,600.00000 | 1,964,000 | 3.96 | 0.00 | 0 | 0 |
| R201 | On | 03/02/2011 | Bond Future | 8.05 | Put | | 11.00000 | 2,000 | 3.96 | 0.00 | 0 | 0 |
| R201 | On | 03/02/2011 | Bond Future | 7.95 | Call | | 1,285.00000 | 1,638,000 | 3.94 | 0.00 | 0 | 0 |
| R201 | On | 03/02/2011 | Bond Future | 7.95 | Put | | 28.00000 | 8,000 | 3.94 | 0.00 | 0 | 0 |
| R201 | On | 05/05/2011 | Bond Future | 7.75 | Call | | 928.00000 | 1,136,000 | 3.81 | 0.00 | 0 | 0 |
| R201 | On | 05/05/2011 | Bond Future | 7.75 | Put | | 827.00000 | 654,000 | 3.81 | 0.00 | 0 | 0 |
| R201 | On | 05/05/2011 | Bond Future | 7.80 | Call | | 1,015.00000 | 1,233,000 | 3.82 | 0.00 | 0 | 0 |
| R201 | On | 05/05/2011 | Bond Future | 7.80 | Put | | 756.00000 | 593,000 | 3.82 | 0.00 | 0 | 0 |
| R201 | On | 05/05/2011 | Bond Future | 7.70 | Call | | 846.00000 | 1,043,000 | 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 | | 903.00000 | 719,000 | 3.80 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | 7.25 | Call | | 413.00000 | 517,000 | 3.62 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | 7.25 | Put | | 2,306.00000 | 2,025,000 | 3.62 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | 7.30 | Call | | 455.00000 | 566,000 | 3.63 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | 7.30 | Put | | 2,197.00000 | 1,923,000 | 3.63 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | 7.20 | Call | | 375.00000 | 472,000 | 3.61 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | 7.20 | Put | | 2,419.00000 | 2,131,000 | 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 | | | 0.46600 | 0.46500 | | | 0.00 | 0 | 3,739 |
| R202 | On | 05/05/2011 | Bond Future | | | 0.39000 | 0.38900 | | | 0.00 | 0 | 6,500 |
| Total R202 Future | | | | | | | | | | 0.00 | 0 | 10,239 |
| R202 | On | 03/02/2011 | Bond Future | 3.05 | Call | | 58,035.00000 | 58,006,000 | | 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 | | 58,882.00000 | 58,853,000 | | 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 | | 57,179.00000 | 57,150,000 | | 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 | | 40,899.00000 | 40,870,000 | | 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 | | 41,927.00000 | 41,898,000 | | 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 | | 39,860.00000 | 39,831,000 | | 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 | 10,239 |

| 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 | | | 8.25500 | 8.34500 | | 6.50 | 0.00 | 0 | 1,404 |
| R203 | On | 05/05/2011 | Bond Future | | | 8.37700 | 8.47200 | | 7.00 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | | | 8.51100 | 8.61100 | | 6.75 | 0.00 | 0 | 0 |
| Total R203 Future | | | | | | | | | | 0.00 | 0 | 1,404 |
| R203 | On | 03/02/2011 | Bond Future | 8.50 | Call | | 1,031.00000 | 1,360,000 | 6.61 | 0.00 | 0 | 0 |
| R203 | On | 03/02/2011 | Bond Future | 8.50 | Put | | 263.00000 | 142,000 | 6.61 | 0.00 | 0 | 0 |
| R203 | On | 03/02/2011 | Bond Future | 8.55 | Call | | 1,213.00000 | 1,566,000 | 6.63 | 0.00 | 0 | 0 |
| R203 | On | 03/02/2011 | Bond Future | 8.55 | Put | | 198.00000 | 102,000 | 6.63 | 0.00 | 0 | 0 |
| R203 | On | 03/02/2011 | Bond Future | 8.45 | Call | | 863.00000 | 1,165,000 | 6.59 | 0.00 | 0 | 0 |
| R203 | On | 03/02/2011 | Bond Future | 8.45 | Put | | 342.00000 | 194,000 | 6.59 | 0.00 | 0 | 0 |
| R203 | On | 03/02/2011 | Bond Future | 8.00 | Put | | 1,807.00000 | 1,410,000 | 6.39 | 0.00 | 0 | 0 |
| R203 | On | 03/02/2011 | Bond Future | 8.00 | Call | | 70.00000 | 122,000 | 6.39 | 0.00 | 0 | 1,000 |
| R203 | On | 05/05/2011 | Bond Future | 8.25 | Call | | 1,023.00000 | 1,207,000 | 6.89 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2011 | Bond Future | 8.25 | Put | | 2,096.00000 | 1,823,000 | 6.89 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2011 | Bond Future | 8.30 | Call | | 1,123.00000 | 1,319,000 | 6.91 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2011 | Bond Future | 8.30 | Put | | 1,953.00000 | 1,692,000 | 6.91 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2011 | Bond Future | 8.20 | Call | | 928.00000 | 1,101,000 | 6.87 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2011 | Bond Future | 8.20 | Put | | 2,245.00000 | 1,961,000 | 6.87 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 861.00000 | 998,000 | 6.52 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | 8.00 | Put | | 3,735.00000 | 3,409,000 | 6.52 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | 8.05 | Call | | 934.00000 | 1,079,000 | 6.54 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | 8.05 | Put | | 3,569.00000 | 3,251,000 | 6.54 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | 7.95 | Call | | 792.00000 | 921,000 | 6.50 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | 7.95 | Put | | 3,906.00000 | 3,572,000 | 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 | | | 8.43300 | 8.50700 | | 7.75 | 0.00 | 0 | 1,926 |
| R204 | On | 05/05/2011 | Bond Future | | | 8.54900 | 8.62700 | | 8.00 | 0.00 | 0 | 100 |
| R204 | On | 04/08/2011 | Bond Future | | | 8.67600 | 8.75700 | | 8.25 | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | 0.00 | 0 | 2,026 |
| R204 | On | 03/02/2011 | Bond Future | 8.50 | Call | | 617.00000 | 821,000 | 7.75 | 0.00 | 0 | 0 |
| R204 | On | 03/02/2011 | Bond Future | 8.50 | Put | | 656.00000 | 448,000 | 7.75 | 0.00 | 0 | 0 |
| R204 | On | 03/02/2011 | Bond Future | 8.55 | Call | | 763.00000 | 997,000 | 7.78 | 0.00 | 0 | 0 |
| R204 | On | 03/02/2011 | Bond Future | 8.55 | Put | | 525.00000 | 347,000 | 7.78 | 0.00 | 0 | 0 |
| R204 | On | 03/02/2011 | Bond Future | 8.45 | Call | | 489.00000 | 664,000 | 7.72 | 0.00 | 0 | 0 |
| R204 | On | 03/02/2011 | Bond Future | 8.45 | Put | | 806.00000 | 569,000 | 7.72 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 1,406.00000 | 1,593,000 | 8.00 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 2,092.00000 | 1,859,000 | 8.00 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 1,531.00000 | 1,729,000 | 8.03 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 1,946.00000 | 1,724,000 | 8.03 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 1,287.00000 | 1,464,000 | 7.97 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 2,245.00000 | 2,001,000 | 7.97 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 806.00000 | 912,000 | 7.84 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | 8.00 | Put | | 4,853.00000 | 4,536,000 | 7.84 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | 8.05 | Call | | 878.00000 | 990,000 | 7.87 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | 8.05 | Put | | 4,651.00000 | 4,340,000 | 7.87 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | 7.95 | Call | | 739.00000 | 838,000 | 7.81 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | 7.95 | Put | | 5,061.00000 | 4,737,000 | 7.81 | 0.00 | 0 | 0 |
| Total R204 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | 0.00 | 0 | 2,026 |
| R206 | On | 03/02/2011 | Bond Future | | | 7.11500 | 7.22600 | | 3.00 | 0.00 | 0 | 0 |
| R206 | On | 05/05/2011 | Bond Future | | | 7.25300 | 7.37500 | | 3.00 | 0.00 | 0 | 0 |

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| R206 | On | 04/08/2011 | Bond Future | | | 7.42200 | 7.55900 | | 2.75 | 0.00 | 0 | 0 |
| Total R206 Future | | | | | | | | | | 0.00 | 0 | 0 |
| R206 | On | 03/02/2011 | Bond Future | 8.00 | Call | | 1,999.00000 | 2,289,000 | 3.20 | 0.00 | 0 | 0 |
| R206 | On | 03/02/2011 | Bond Future | 8.00 | Put | | 1.00000 | 0,000 | 3.20 | 0.00 | 0 | 0 |
| R206 | On | 03/02/2011 | Bond Future | 8.05 | Call | | 2,126.00000 | 2,417,000 | 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 | | 1,871.00000 | 2,162,000 | 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 | | 836.00000 | 1,011,000 | 3.05 | 0.00 | 0 | 0 |
| R206 | On | 05/05/2011 | Bond Future | 7.50 | Put | | 536.00000 | 418,000 | 3.05 | 0.00 | 0 | 0 |
| R206 | On | 05/05/2011 | Bond Future | 7.55 | Call | | 907.00000 | 1,090,000 | 3.06 | 0.00 | 0 | 0 |
| R206 | On | 05/05/2011 | Bond Future | 7.55 | Put | | 488.00000 | 378,000 | 3.06 | 0.00 | 0 | 0 |
| R206 | On | 05/05/2011 | Bond Future | 7.45 | Call | | 768.00000 | 935,000 | 3.05 | 0.00 | 0 | 0 |
| R206 | On | 05/05/2011 | Bond Future | 7.45 | Put | | 588.00000 | 462,000 | 3.05 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 7.00 | Call | | 345.00000 | 433,000 | 2.75 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 7.00 | Put | | 1,574.00000 | 1,362,000 | 2.75 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 7.05 | Call | | 377.00000 | 471,000 | 2.75 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 7.05 | Put | | 1,495.00000 | 1,290,000 | 2.75 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 6.95 | Call | | 314.00000 | 397,000 | 2.74 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 6.95 | Put | | 1,654.00000 | 1,437,000 | 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 | | | 8.52700 | 8.59600 | | 8.75 | 0.00 | 0 | 800 |
| R207 | On | 05/05/2011 | Bond Future | | | 8.63600 | 8.70800 | | 9.00 | 1,878,782.00 | 20 | 20 |
| R207 | On | 04/08/2011 | Bond Future | | | 8.75500 | 8.83000 | | 9.25 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | 1,878,782.00 | 20 | 820 |

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| R207 | On | 03/02/2011 | Bond Future | 8.75 | Call | | 1,218.00000 | 1,500,000 | 8.90 | 0.00 | 0 | 0 |
| R207 | On | 03/02/2011 | Bond Future | 8.75 | Put | | 327.00000 | 207,000 | 8.90 | 0.00 | 0 | 0 |
| R207 | On | 03/02/2011 | Bond Future | 8.80 | Call | | 1,427.00000 | 1,732,000 | 8.93 | 0.00 | 0 | 0 |
| R207 | On | 03/02/2011 | Bond Future | 8.80 | Put | | 250.00000 | 152,000 | 8.93 | 0.00 | 0 | 0 |
| R207 | On | 03/02/2011 | Bond Future | 8.70 | Call | | 1,024.00000 | 1,281,000 | 8.87 | 0.00 | 0 | 0 |
| R207 | On | 03/02/2011 | Bond Future | 8.70 | Put | | 421.00000 | 276,000 | 8.87 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 1,296.00000 | 1,462,000 | 9.00 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 2,484.00000 | 2,241,000 | 9.00 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 1,418.00000 | 1,593,000 | 9.03 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 2,319.00000 | 2,085,000 | 9.03 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 1,182.00000 | 1,337,000 | 8.97 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 2,659.00000 | 2,405,000 | 8.97 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 1,146.00000 | 1,273,000 | 8.94 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 4,413.00000 | 4,126,000 | 8.94 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 1,237.00000 | 1,371,000 | 8.97 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 4,217.00000 | 3,937,000 | 8.97 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 1,058.00000 | 1,178,000 | 8.91 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 4,614.00000 | 4,320,000 | 8.91 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | | 1,878,782.00 | 20 | 820 |
| R208 | On | 03/02/2011 | Bond Future | | | 8.55100 | 8.61900 | | 9.50 | 0.00 | 0 | 5,598 |
| R208 | On | 05/05/2011 | Bond Future | | | 8.64800 | 8.72000 | | 10.00 | 0.00 | 0 | 100 |
| R208 | On | 04/08/2011 | Bond Future | | | 8.75300 | 8.82700 | | 10.00 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | 0.00 | 0 | 5,698 |
| R208 | On | 03/02/2011 | Bond Future | 8.75 | Call | | 1,191.00000 | 1,470,000 | 9.67 | 0.00 | 0 | 0 |
| R208 | On | 03/02/2011 | Bond Future | 8.75 | Put | | 394.00000 | 255,000 | 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 | | 1,403.00000 | 1,707,000 | 9.70 | 0.00 | 0 | 0 |
| R208 | On | 03/02/2011 | Bond Future | 8.80 | Put | | 304.00000 | 190,000 | 9.70 | 0.00 | 0 | 0 |
| R208 | On | 03/02/2011 | Bond Future | 8.70 | Call | | 996.00000 | 1,249,000 | 9.64 | 0.00 | 0 | 0 |
| R208 | On | 03/02/2011 | Bond Future | 8.70 | Put | | 502.00000 | 337,000 | 9.64 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 1,320.00000 | 1,492,000 | 10.00 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 2,649.00000 | 2,389,000 | 10.00 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 1,446.00000 | 1,629,000 | 10.03 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 2,471.00000 | 2,222,000 | 10.03 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 1,201.00000 | 1,363,000 | 9.97 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 2,836.00000 | 2,566,000 | 9.97 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 1,208.00000 | 1,341,000 | 9.65 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 4,664.00000 | 4,364,000 | 9.65 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 1,306.00000 | 1,446,000 | 9.69 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 4,456.00000 | 4,162,000 | 9.69 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 1,114.00000 | 1,240,000 | 9.61 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 4,878.00000 | 4,571,000 | 9.61 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | 0.00 | 0 | 5,698 |
| R209 | On | 03/02/2011 | Bond Future | | | 8.59500 | 8.65800 | | 15.25 | 47,492,796.88 | 607 | 21,989 |
| R209 | On | 05/05/2011 | Bond Future | | | 8.65900 | 8.72300 | | 16.25 | 0.00 | 0 | 200 |
| R209 | On | 04/08/2011 | Bond Future | | | 8.72500 | 8.79100 | | 16.00 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | 47,492,796.88 | 607 | 22,189 |
| R209 | On | 03/02/2011 | Bond Future | 9.00 | Call | | 2,889.00000 | 3,330,000 | 15.81 | 0.00 | 0 | 0 |
| R209 | On | 03/02/2011 | Bond Future | 9.00 | Put | | 184.00000 | 109,000 | 15.81 | 0.00 | 0 | 0 |
| R209 | On | 03/02/2011 | Bond Future | 9.05 | Call | | 3,223.00000 | 3,680,000 | 15.85 | 0.00 | 0 | 0 |
| R209 | On | 03/02/2011 | Bond Future | 9.05 | Put | | 136.00000 | 77,000 | 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 | | 2,564.00000 | 2,986,000 | 15.75 | 0.00 | 0 | 0 |
| R209 | On | 03/02/2011 | Bond Future | 8.95 | Put | | 245.00000 | 151,000 | 15.75 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 1,825.00000 | 2,032,000 | 15.95 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 3,653.00000 | 3,343,000 | 15.95 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 1,995.00000 | 2,215,000 | 16.01 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 3,407.00000 | 3,110,000 | 16.01 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 1,663.00000 | 1,857,000 | 15.89 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 3,911.00000 | 3,588,000 | 15.89 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 8.50 | Call | | 2,534.00000 | 2,752,000 | 15.70 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 8.50 | Put | | 4,902.00000 | 4,594,000 | 15.70 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 8.55 | Call | | 2,706.00000 | 2,934,000 | 15.76 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 8.55 | Put | | 4,659.00000 | 4,360,000 | 15.76 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 8.45 | Call | | 2,367.00000 | 2,575,000 | 15.63 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 8.45 | Put | | 5,154.00000 | 4,836,000 | 15.63 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 10.10 | Call | | 10,089.00000 | 10,539,000 | 17.50 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 10.10 | Put | | 766.00000 | 689,000 | 17.50 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209 | | | | | | | | | | 47,492,796.88 | 607 | 22,189 |
| R210 | On | 03/02/2011 | Bond Future | | | 1.03700 | 1.03600 | | | 0.00 | 0 | 2 |
| Total R210 Future | | | | | | | | | | 0.00 | 0 | 2 |
| R210 | On | 03/02/2011 | Bond Future | 3.10 | Call | | 31,115.00000 | 31,097,000 | | 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 | | 31,747.00000 | 31,729,000 | | 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 | | 30,477.00000 | 30,460,000 | | 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 | | | 1.78200 | 1.74900 | | | 0.00 | 0 | 589 |
| Total R211 Future | | | | | | | | | | 0.00 | 0 | 589 |
| R211 | On | 03/02/2011 | Bond Future | 2.50 | Call | | 4,245.00000 | 4,054,000 | | 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 | | 4,521.00000 | 4,330,000 | | 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 | | 3,969.00000 | 3,778,000 | | 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 | | | 2.52900 | 2.52800 | | | 0.00 | 0 | 2,518 |
| Total R212 Future | | | | | | | | | | 0.00 | 0 | 2,518 |
| R212 | On | 03/02/2011 | Bond Future | 3.00 | Call | | 4,440.00000 | 4,431,000 | | 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 | | 4,898.00000 | 4,888,000 | | 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 | | 3,981.00000 | 3,971,000 | | 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 | | | 8.70200 | 8.76500 | | | 0.00 | 0 | 0 |
| R213 | On | 05/05/2011 | Bond Future | | | 8.77300 | 8.83800 | | | 0.00 | 0 | 0 |
| R213 | On | 04/08/2011 | Bond Future | | | 8.84900 | 8.91500 | | | 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 | 6,626.00000 | 6,108,000 | | 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 | 6,169.00000 | 5,651,000 | | 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 | 7,086.00000 | 6,568,000 | | 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 | 7,191.00000 | 6,665,000 | | 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 | 6,737.00000 | 6,210,000 | | 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 | 7,650.00000 | 7,123,000 | | 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 | 7,776.00000 | 7,249,000 | | 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 | 7,323.00000 | 6,796,000 | | 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 | 8,232.00000 | 7,705,000 | | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | 0.00 | 0 | 0 |
| Total for Bond | | | | | | | | | 73,908,292.88 | 827 | 90,339 |
| GOVI | On | 03/02/2011 | GOVI | | | 339.60700 | 338.33600 | | 0.00 | 0 | 211 |
| GOVI | On | 05/05/2011 | GOVI | | | 344.51600 | 343.22600 | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | 0.00 | 0 | 211 |
| GOVI | On | 03/02/2011 | GOVI | 343.00 | Call | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/02/2011 | GOVI | 343.00 | Put | 46,640.00000 | 33,930,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/02/2011 | GOVI | 343.01 | 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 |
|--------------------------|----|------------|--------------|--------|------------|-----------|--------------|-------------------|------------|-------------------------|------------------|---------------|
| GOVI | On | 03/02/2011 | GOVI | 343.01 | Put | | 46,740.00000 | 34,030,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/02/2011 | GOVI | 342.99 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/02/2011 | GOVI | 342.99 | Put | | 46,540.00000 | 33,830,000 | | 0.00 | 0 | 0 |
| GOVI | On | 05/05/2011 | GOVI | 349.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 05/05/2011 | GOVI | 349.00 | Put | | 57,740.00000 | 44,840,000 | | 0.00 | 0 | 0 |
| GOVI | On | 05/05/2011 | GOVI | 349.01 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 05/05/2011 | GOVI | 349.01 | Put | | 57,840.00000 | 44,940,000 | | 0.00 | 0 | 0 |
| GOVI | On | 05/05/2011 | GOVI | 348.99 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 05/05/2011 | GOVI | 348.99 | Put | | 57,640.00000 | 44,740,000 | | 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 | | | 366.50300 | 365.08000 | | | 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 | | | 338.69600 | 337.41000 | | | 1,097,375,040.00 | 324 | 1,090 |
| ALBI | On | 05/05/2011 | Index Future | | | 343.59100 | 342.28600 | | | 6,871,820.00 | 2 | 2 |
| Total ALBI Future | | | | | | | | | | 1,104,246,860.00 | 326 | 1,092 |
| Total For ALBI | | | | | | | | | | 1,104,246,860.00 | 326 | 1,092 |
| CRD1 | On | 03/02/2011 | Index Future | | | 152.12300 | 151.73400 | | | 0.00 | 0 | 2 |
| CRD1 | On | 05/05/2011 | Index Future | | | 154.20400 | 153.80900 | | | 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 | | | 147.67800 | 147.75300 | | | 0.00 | 0 | 9 |
| IGOV | On | 05/05/2011 | Index Future | | | 149.81200 | 149.88800 | | | 0.00 | 0 | 0 |
| IGOV | On | 04/08/2011 | Index Future | | | 151.96800 | 152.04400 | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | | 0.00 | 0 | 9 |
| Total For IGOV | | | | | | | | | | 0.00 | 0 | 9 |

| 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 | | | 400.26900 | 400.37000 | | | 0.00 | 0 | 353 |
| Total ILBI Future | | | | | | | | | | 0.00 | 0 | 353 |
| Total For ILBI | | | | | | | | | | 0.00 | 0 | 353 |
| OTH1 | On | 03/02/2011 | Index Future | | | 333.43900 | 332.07400 | | | 0.00 | 0 | 3 |
| OTH1 | On | 05/05/2011 | Index Future | | | 338.25900 | 336.87400 | | | 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 | | | 335.63600 | 334.30600 | | | 0.00 | 0 | 100 |
| TRT1 | On | 05/05/2011 | Index Future | | | 340.22800 | 338.87800 | | | 0.00 | 0 | 0 |
| Total TRT1 Future | | | | | | | | | | 0.00 | 0 | 100 |
| Total For TRT1 | | | | | | | | | | 0.00 | 0 | 100 |
| Total for Index | | | | | | | | | | 1,104,246,860.00 | 326 | 1,589 |
| JIBAR | On | 19/01/2011 | Jibar Future | | | 5.55000 | 5.55000 | | | 0.00 | 0 | 0 |
| JIBAR | On | 16/02/2011 | Jibar Future | | | 5.51600 | 5.56000 | | | 0.00 | 0 | 2,500 |
| JIBAR | On | 16/03/2011 | Jibar Future | | | 5.51000 | 5.57000 | | | 0.00 | 0 | 6,990 |
| JIBAR | On | 20/04/2011 | Jibar Future | | | 5.53200 | 5.61300 | | | 0.00 | 0 | 2 |
| JIBAR | On | 18/05/2011 | Jibar Future | | | 5.57000 | 5.64100 | | | 0.00 | 0 | 2,000 |
| JIBAR | On | 15/06/2011 | Jibar Future | | | 5.62200 | 5.68400 | | | 0.00 | 0 | 3,890 |
| JIBAR | On | 21/09/2011 | Jibar Future | | | 5.84400 | 5.88400 | | | 0.00 | 0 | 15,790 |
| JIBAR | On | 21/12/2011 | Jibar Future | | | 6.22000 | 6.23600 | | | 0.00 | 400 | 5,290 |
| JIBAR | On | 20/03/2012 | Jibar Future | | | 6.53300 | 6.53700 | | | 0.00 | 0 | 290 |
| JIBAR | On | 20/06/2012 | Jibar Future | | | 6.85700 | 6.86000 | | | 0.00 | 0 | 390 |
| JIBAR | On | 19/09/2012 | Jibar Future | | | 7.22200 | 7.22600 | | | 0.00 | 0 | 41,500 |
| JIBAR | On | 19/12/2012 | Jibar Future | | | 7.52000 | 7.50000 | | | 0.00 | 0 | 390 |
| Total Jibar Future | | | | | | | | | | 0.00 | 400 | 79,032 |
| Total For JIBAR FUTURE | | | | | | | | | | 0.00 | 400 | 79,032 |
| Total for Jibar | | | | | | | | | | 0.00 | 400 | 79,032 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------------------------|------------------|----------------|
| Total for Derivatives : | | | | | | | | | | 1,178,155,152.88 | 1,553 | 171,171 |
| R155 | On | 31/08/2011 | Spot Bond | | | 6.22000 | 6.30000 | | | 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 | | | 7.65000 | 7.73000 | | | 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 | | | 8.63000 | 8.68500 | | | 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 | | | 7.44500 | 7.55000 | | | 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 | | | 2.74000 | 2.74000 | | | 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 | | | 8.23500 | 8.32000 | | | 0.00 | 0 | 0 |
| Total R203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R203 | | | | | | | | | | 0.00 | 0 | 0 |
| R204 | On | 21/12/2018 | Spot Bond | | | 8.41500 | 8.48500 | | | 0.00 | 0 | 0 |
| Total R204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | 0.00 | 0 | 0 |
| R206 | On | 15/01/2014 | Spot Bond | | | 7.09500 | 7.20000 | | | 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 | | | 8.51000 | 8.57500 | | | 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 | | | 8.53500 | 8.60000 | | | 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 | | | 8.58500 | 8.64500 | | | 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 | | | 2.72000 | 2.72000 | | | 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 | | | | | | | 1,178,155,152.88 | 1,553 | 161,671 |
| Total Options | | | | | | | 0.00 | 0 | 9,500 |
| Grand Total: | | | | | | | 1,178,155,152.88 | 1,553 | 171,171 |