



# Interest Rates Daily MTM Report

Daily summary for: 30/12/2010

| 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 |        |            | 7.36500   | 7.43800      |                   | 4.25       | 0.00        | 0                | 7,886         |
| R157                     | On | 05/05/2011 | Bond Future |        |            | 7.47000   | 7.54900      |                   | 4.50       | 0.00        | 0                | 705           |
| R157                     | On | 04/08/2011 | Bond Future |        |            | 7.59400   | 7.67900      |                   | 4.25       | 0.00        | 0                | 0             |
| <b>Total R157 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>8,591</b>  |
| R157                     | On | 03/02/2011 | Bond Future | 7.90   | Call       |           | 2,109.00000  | 2,391,000         | 4.33       | 0.00        | 0                | 0             |
| R157                     | On | 03/02/2011 | Bond Future | 7.90   | Put        |           | 107.00000    | 69,000            | 4.33       | 0.00        | 0                | 0             |
| R157                     | On | 03/02/2011 | Bond Future | 7.95   | Call       |           | 2,299.00000  | 2,589,000         | 4.33       | 0.00        | 0                | 0             |
| R157                     | On | 03/02/2011 | Bond Future | 7.95   | Put        |           | 83.00000     | 53,000            | 4.33       | 0.00        | 0                | 0             |
| R157                     | On | 03/02/2011 | Bond Future | 7.85   | Call       |           | 1,923.00000  | 2,197,000         | 4.32       | 0.00        | 0                | 0             |
| R157                     | On | 03/02/2011 | Bond Future | 7.85   | Put        |           | 136.00000    | 89,000            | 4.32       | 0.00        | 0                | 0             |
| R157                     | On | 05/05/2011 | Bond Future | 7.75   | Call       |           | 1,761.00000  | 1,961,000         | 4.50       | 0.00        | 0                | 0             |
| R157                     | On | 05/05/2011 | Bond Future | 7.75   | Put        |           | 933.00000    | 806,000           | 4.50       | 0.00        | 0                | 0             |
| R157                     | On | 05/05/2011 | Bond Future | 7.80   | Call       |           | 1,889.00000  | 2,096,000         | 4.51       | 0.00        | 0                | 0             |
| R157                     | On | 05/05/2011 | Bond Future | 7.80   | Put        |           | 857.00000    | 736,000           | 4.51       | 0.00        | 0                | 0             |
| R157                     | On | 05/05/2011 | Bond Future | 7.70   | Call       |           | 1,638.00000  | 1,829,000         | 4.49       | 0.00        | 0                | 0             |
| R157                     | On | 05/05/2011 | Bond Future | 7.70   | Put        |           | 1,016.00000  | 879,000           | 4.49       | 0.00        | 0                | 0             |
| R157                     | On | 05/05/2011 | Bond Future | 7.65   | Call       |           | 1,519.00000  | 1,702,000         | 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        |           | 1,102.00000  | 958,000           | 4.47       | 0.00                | 0                | 0             |
| R157                     | On | 04/08/2011 | Bond Future | 7.50   | Call       |           | 1,270.00000  | 1,417,000         | 4.11       | 0.00                | 0                | 0             |
| R157                     | On | 04/08/2011 | Bond Future | 7.50   | Put        |           | 1,969.00000  | 1,784,000         | 4.11       | 0.00                | 0                | 0             |
| R157                     | On | 04/08/2011 | Bond Future | 7.55   | Call       |           | 1,361.00000  | 1,513,000         | 4.12       | 0.00                | 0                | 0             |
| R157                     | On | 04/08/2011 | Bond Future | 7.55   | Put        |           | 1,864.00000  | 1,685,000         | 4.12       | 0.00                | 0                | 0             |
| R157                     | On | 04/08/2011 | Bond Future | 7.45   | Call       |           | 1,184.00000  | 1,324,000         | 4.10       | 0.00                | 0                | 0             |
| R157                     | On | 04/08/2011 | Bond Future | 7.45   | Put        |           | 2,079.00000  | 1,887,000         | 4.10       | 0.00                | 0                | 0             |
| <b>Total R157 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| <b>Total For R157</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>8,591</b>  |
| R186                     | On | 03/02/2011 | Bond Future |        |            | 8.33200   | 8.40400      |                   | 11.50      | 2,285,444.07        | 19               | 25,674        |
| R186                     | On | 05/05/2011 | Bond Future |        |            | 8.40500   | 8.47900      |                   | 11.75      | 0.00                | 0                | 0             |
| R186                     | On | 04/08/2011 | Bond Future |        |            | 8.48500   | 8.56100      |                   | 12.25      | 0.00                | 0                | 0             |
| <b>Total R186 Future</b> |    |            |             |        |            |           |              |                   |            | <b>2,285,444.07</b> | <b>19</b>        | <b>25,674</b> |
| R186                     | On | 03/02/2011 | Bond Future | 9.00   | Call       |           | 5,845.00000  | 6,488,000         | 11.91      | 0.00                | 0                | 0             |
| R186                     | On | 03/02/2011 | Bond Future | 9.00   | Put        |           | 202.00000    | 135,000           | 11.91      | 0.00                | 0                | 0             |
| R186                     | On | 03/02/2011 | Bond Future | 9.05   | Call       |           | 6,260.00000  | 6,915,000         | 11.95      | 0.00                | 0                | 0             |
| R186                     | On | 03/02/2011 | Bond Future | 9.05   | Put        |           | 162.00000    | 107,000           | 11.95      | 0.00                | 0                | 0             |
| R186                     | On | 03/02/2011 | Bond Future | 8.95   | Call       |           | 5,435.00000  | 6,065,000         | 11.87      | 0.00                | 0                | 0             |
| R186                     | On | 03/02/2011 | Bond Future | 8.95   | Put        |           | 250.00000    | 170,000           | 11.87      | 0.00                | 0                | 0             |
| R186                     | On | 03/02/2011 | Bond Future | 7.75   | Put        |           | 6,780.00000  | 6,110,000         | 10.86      | 0.00                | 0                | 0             |
| R186                     | On | 03/02/2011 | Bond Future | 7.75   | Call       |           | 99.00000     | 139,000           | 10.86      | 0.00                | 0                | 3,000         |
| R186                     | On | 05/05/2011 | Bond Future | 8.75   | Call       |           | 4,761.00000  | 5,214,000         | 11.75      | 0.00                | 0                | 0             |
| R186                     | On | 05/05/2011 | Bond Future | 8.75   | Put        |           | 2,191.00000  | 1,928,000         | 11.75      | 0.00                | 0                | 0             |
| R186                     | On | 05/05/2011 | Bond Future | 8.80   | Call       |           | 5,059.00000  | 5,528,000         | 11.79      | 0.00                | 0                | 0             |
| R186                     | On | 05/05/2011 | Bond Future | 8.80   | Put        |           | 2,024.00000  | 1,777,000         | 11.79      | 0.00                | 0                | 0             |
| R186                     | On | 05/05/2011 | Bond Future | 8.70   | Call       |           | 4,470.00000  | 4,908,000         | 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        |           | 2,368.00000  | 2,090,000         | 11.71      | 0.00                | 0                | 0             |
| R186                     | On | 05/05/2011 | Bond Future | 8.00   | Put        |           | 6,151.00000  | 5,643,000         | 11.12      | 0.00                | 0                | 0             |
| R186                     | On | 05/05/2011 | Bond Future | 8.00   | Call       |           | 1,399.00000  | 1,607,000         | 11.12      | 0.00                | 0                | 5,500         |
| R186                     | On | 04/08/2011 | Bond Future | 8.25   | Call       |           | 3,008.00000  | 3,303,000         | 11.81      | 0.00                | 0                | 0             |
| R186                     | On | 04/08/2011 | Bond Future | 8.25   | Put        |           | 6,004.00000  | 5,577,000         | 11.81      | 0.00                | 0                | 0             |
| R186                     | On | 04/08/2011 | Bond Future | 8.30   | Call       |           | 3,211.00000  | 3,519,000         | 11.85      | 0.00                | 0                | 0             |
| R186                     | On | 04/08/2011 | Bond Future | 8.30   | Put        |           | 5,718.00000  | 5,304,000         | 11.85      | 0.00                | 0                | 0             |
| R186                     | On | 04/08/2011 | Bond Future | 8.20   | Call       |           | 2,812.00000  | 3,095,000         | 11.77      | 0.00                | 0                | 0             |
| R186                     | On | 04/08/2011 | Bond Future | 8.20   | Put        |           | 6,300.00000  | 5,861,000         | 11.77      | 0.00                | 0                | 0             |
| <b>Total R186 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>8,500</b>  |
| <b>Total For R186</b>    |    |            |             |        |            |           |              |                   |            | <b>2,285,444.07</b> | <b>19</b>        | <b>34,174</b> |
| R201                     | On | 03/02/2011 | Bond Future |        |            | 7.15000   | 7.22300      |                   | 3.75       | 0.00                | 0                | 489           |
| R201                     | On | 05/05/2011 | Bond Future |        |            | 7.25100   | 7.33000      |                   | 3.75       | 0.00                | 0                | 0             |
| R201                     | On | 04/08/2011 | Bond Future |        |            | 7.37400   | 7.46000      |                   | 3.75       | 0.00                | 0                | 0             |
| <b>Total R201 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>489</b>    |
| R201                     | On | 03/02/2011 | Bond Future | 8.00   | Call       |           | 2,631.00000  | 2,877,000         | 3.95       | 0.00                | 0                | 0             |
| R201                     | On | 03/02/2011 | Bond Future | 8.00   | Put        |           | 10.00000     | 6,000             | 3.95       | 0.00                | 0                | 0             |
| R201                     | On | 03/02/2011 | Bond Future | 8.05   | Call       |           | 2,794.00000  | 3,041,000         | 3.96       | 0.00                | 0                | 0             |
| R201                     | On | 03/02/2011 | Bond Future | 8.05   | Put        |           | 7.00000      | 4,000             | 3.96       | 0.00                | 0                | 0             |
| R201                     | On | 03/02/2011 | Bond Future | 7.95   | Call       |           | 2,469.00000  | 2,713,000         | 3.94       | 0.00                | 0                | 0             |
| R201                     | On | 03/02/2011 | Bond Future | 7.95   | Put        |           | 15.00000     | 8,000             | 3.94       | 0.00                | 0                | 0             |
| R201                     | On | 05/05/2011 | Bond Future | 7.75   | Call       |           | 1,775.00000  | 1,958,000         | 3.81       | 0.00                | 0                | 0             |
| R201                     | On | 05/05/2011 | Bond Future | 7.75   | Put        |           | 436.00000    | 365,000           | 3.81       | 0.00                | 0                | 0             |
| R201                     | On | 05/05/2011 | Bond Future | 7.80   | Call       |           | 1,891.00000  | 2,079,000         | 3.82       | 0.00                | 0                | 0             |
| R201                     | On | 05/05/2011 | Bond Future | 7.80   | Put        |           | 394.00000    | 328,000           | 3.82       | 0.00                | 0                | 0             |
| R201                     | On | 05/05/2011 | Bond Future | 7.70   | Call       |           | 1,662.00000  | 1,839,000         | 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        |           | 482.00000    | 404,000           | 3.80       | 0.00        | 0                | 0             |
| R201                     | On | 04/08/2011 | Bond Future | 7.25   | Call       |           | 886.00000    | 996,000           | 3.62       | 0.00        | 0                | 0             |
| R201                     | On | 04/08/2011 | Bond Future | 7.25   | Put        |           | 1,518.00000  | 1,370,000         | 3.62       | 0.00        | 0                | 0             |
| R201                     | On | 04/08/2011 | Bond Future | 7.30   | Call       |           | 954.00000    | 1,069,000         | 3.63       | 0.00        | 0                | 0             |
| R201                     | On | 04/08/2011 | Bond Future | 7.30   | Put        |           | 1,435.00000  | 1,292,000         | 3.63       | 0.00        | 0                | 0             |
| R201                     | On | 04/08/2011 | Bond Future | 7.20   | Call       |           | 822.00000    | 927,000           | 3.61       | 0.00        | 0                | 0             |
| R201                     | On | 04/08/2011 | Bond Future | 7.20   | Put        |           | 1,605.00000  | 1,452,000         | 3.61       | 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>489</b>    |
| R202                     | On | 03/02/2011 | Bond Future |        |            | 0.37900   | 0.37900      |                   |            | 0.00        | 0                | 3,689         |
| R202                     | On | 05/05/2011 | Bond Future |        |            | 0.30100   | 0.30100      |                   |            | 0.00        | 0                | 6,500         |
| <b>Total R202 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>10,189</b> |
| R202                     | On | 03/02/2011 | Bond Future | 3.05   | Call       |           | 60,553.00000 | 60,553,000        |            | 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       |           | 61,400.00000 | 61,400,000        |            | 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       |           | 59,698.00000 | 59,698,000        |            | 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       |           | 43,483.00000 | 43,483,000        |            | 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       |           | 44,511.00000 | 44,511,000        |            | 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       |           | 42,444.00000 | 42,444,000        |            | 0.00        | 0                | 0             |
| R202                     | On | 05/05/2011 | Bond Future | 2.00   | Put        |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total R202 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R202</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>10,189</b> |

| 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 |        |            | 7.96400   | 8.03700      |                   | 6.50       | 314,281.62        | 3                | 1,404         |
| R203                     | On | 05/05/2011 | Bond Future |        |            | 8.06700   | 8.14400      |                   | 7.00       | 0.00              | 0                | 0             |
| R203                     | On | 04/08/2011 | Bond Future |        |            | 8.18300   | 8.26300      |                   | 6.75       | 0.00              | 0                | 0             |
| <b>Total R203 Future</b> |    |            |             |        |            |           |              |                   |            | <b>314,281.62</b> | <b>3</b>         | <b>1,404</b>  |
| R203                     | On | 03/02/2011 | Bond Future | 8.50   | Call       |           | 2,470.00000  | 2,792,000         | 6.61       | 0.00              | 0                | 0             |
| R203                     | On | 03/02/2011 | Bond Future | 8.50   | Put        |           | 152.00000    | 103,000           | 6.61       | 0.00              | 0                | 0             |
| R203                     | On | 03/02/2011 | Bond Future | 8.55   | Call       |           | 2,686.00000  | 3,016,000         | 6.63       | 0.00              | 0                | 0             |
| R203                     | On | 03/02/2011 | Bond Future | 8.55   | Put        |           | 122.00000    | 80,000            | 6.63       | 0.00              | 0                | 0             |
| R203                     | On | 03/02/2011 | Bond Future | 8.45   | Call       |           | 2,260.00000  | 2,572,000         | 6.59       | 0.00              | 0                | 0             |
| R203                     | On | 03/02/2011 | Bond Future | 8.45   | Put        |           | 189.00000    | 130,000           | 6.59       | 0.00              | 0                | 0             |
| R203                     | On | 03/02/2011 | Bond Future | 8.00   | Put        |           | 934.00000    | 738,000           | 6.39       | 0.00              | 0                | 0             |
| R203                     | On | 03/02/2011 | Bond Future | 8.00   | Call       |           | 746.00000    | 921,000           | 6.39       | 0.00              | 0                | 1,000         |
| R203                     | On | 05/05/2011 | Bond Future | 8.25   | Call       |           | 1,917.00000  | 2,129,000         | 6.89       | 0.00              | 0                | 0             |
| R203                     | On | 05/05/2011 | Bond Future | 8.25   | Put        |           | 1,399.00000  | 1,233,000         | 6.89       | 0.00              | 0                | 0             |
| R203                     | On | 05/05/2011 | Bond Future | 8.30   | Call       |           | 2,057.00000  | 2,277,000         | 6.91       | 0.00              | 0                | 0             |
| R203                     | On | 05/05/2011 | Bond Future | 8.30   | Put        |           | 1,296.00000  | 1,138,000         | 6.91       | 0.00              | 0                | 0             |
| R203                     | On | 05/05/2011 | Bond Future | 8.20   | Call       |           | 1,782.00000  | 1,985,000         | 6.87       | 0.00              | 0                | 0             |
| R203                     | On | 05/05/2011 | Bond Future | 8.20   | Put        |           | 1,508.00000  | 1,333,000         | 6.87       | 0.00              | 0                | 0             |
| R203                     | On | 04/08/2011 | Bond Future | 8.00   | Call       |           | 1,522.00000  | 1,680,000         | 6.52       | 0.00              | 0                | 0             |
| R203                     | On | 04/08/2011 | Bond Future | 8.00   | Put        |           | 2,772.00000  | 2,552,000         | 6.52       | 0.00              | 0                | 0             |
| R203                     | On | 04/08/2011 | Bond Future | 8.05   | Call       |           | 1,626.00000  | 1,791,000         | 6.54       | 0.00              | 0                | 0             |
| R203                     | On | 04/08/2011 | Bond Future | 8.05   | Put        |           | 2,637.00000  | 2,424,000         | 6.54       | 0.00              | 0                | 0             |
| R203                     | On | 04/08/2011 | Bond Future | 7.95   | Call       |           | 1,422.00000  | 1,573,000         | 6.50       | 0.00              | 0                | 0             |
| R203                     | On | 04/08/2011 | Bond Future | 7.95   | Put        |           | 2,912.00000  | 2,684,000         | 6.50       | 0.00              | 0                | 0             |
| <b>Total R203 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>1,000</b>  |
| <b>Total For R203</b>    |    |            |             |        |            |           |              |                   |            | <b>314,281.62</b> | <b>3</b>         | <b>2,404</b>  |

| 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 |        |            | 8.09000   | 8.16200      |                   | 7.75       | 201,090.16        | 2                | 1,926         |
| R204                     | On | 05/05/2011 | Bond Future |        |            | 8.18700   | 8.26200      |                   | 8.00       | 0.00              | 0                | 0             |
| R204                     | On | 04/08/2011 | Bond Future |        |            | 8.29500   | 8.37400      |                   | 8.25       | 0.00              | 0                | 0             |
| <b>Total R204 Future</b> |    |            |             |        |            |           |              |                   |            | <b>201,090.16</b> | <b>2</b>         | <b>1,926</b>  |
| R204                     | On | 03/02/2011 | Bond Future | 8.50   | Call       |           | 2,197.00000  | 2,521,000         | 7.75       | 0.00              | 0                | 0             |
| R204                     | On | 03/02/2011 | Bond Future | 8.50   | Put        |           | 297.00000    | 211,000           | 7.75       | 0.00              | 0                | 0             |
| R204                     | On | 03/02/2011 | Bond Future | 8.55   | Call       |           | 2,420.00000  | 2,757,000         | 7.78       | 0.00              | 0                | 0             |
| R204                     | On | 03/02/2011 | Bond Future | 8.55   | Put        |           | 243.00000    | 169,000           | 7.78       | 0.00              | 0                | 0             |
| R204                     | On | 03/02/2011 | Bond Future | 8.45   | Call       |           | 1,982.00000  | 2,292,000         | 7.72       | 0.00              | 0                | 0             |
| R204                     | On | 03/02/2011 | Bond Future | 8.45   | Put        |           | 360.00000    | 260,000           | 7.72       | 0.00              | 0                | 0             |
| R204                     | On | 05/05/2011 | Bond Future | 8.50   | Call       |           | 2,622.00000  | 2,878,000         | 8.00       | 0.00              | 0                | 0             |
| R204                     | On | 05/05/2011 | Bond Future | 8.50   | Put        |           | 1,319.00000  | 1,160,000         | 8.00       | 0.00              | 0                | 0             |
| R204                     | On | 05/05/2011 | Bond Future | 8.55   | Call       |           | 2,793.00000  | 3,058,000         | 8.03       | 0.00              | 0                | 0             |
| R204                     | On | 05/05/2011 | Bond Future | 8.55   | Put        |           | 1,219.00000  | 1,069,000         | 8.03       | 0.00              | 0                | 0             |
| R204                     | On | 05/05/2011 | Bond Future | 8.45   | Call       |           | 2,457.00000  | 2,703,000         | 7.97       | 0.00              | 0                | 0             |
| R204                     | On | 05/05/2011 | Bond Future | 8.45   | Put        |           | 1,426.00000  | 1,257,000         | 7.97       | 0.00              | 0                | 0             |
| R204                     | On | 04/08/2011 | Bond Future | 8.00   | Call       |           | 1,539.00000  | 1,701,000         | 7.84       | 0.00              | 0                | 0             |
| R204                     | On | 04/08/2011 | Bond Future | 8.00   | Put        |           | 3,565.00000  | 3,303,000         | 7.84       | 0.00              | 0                | 0             |
| R204                     | On | 04/08/2011 | Bond Future | 8.05   | Call       |           | 1,648.00000  | 1,817,000         | 7.87       | 0.00              | 0                | 0             |
| R204                     | On | 04/08/2011 | Bond Future | 8.05   | Put        |           | 3,400.00000  | 3,145,000         | 7.87       | 0.00              | 0                | 0             |
| R204                     | On | 04/08/2011 | Bond Future | 7.95   | Call       |           | 1,435.00000  | 1,589,000         | 7.81       | 0.00              | 0                | 0             |
| R204                     | On | 04/08/2011 | Bond Future | 7.95   | Put        |           | 3,736.00000  | 3,466,000         | 7.81       | 0.00              | 0                | 0             |
| <b>Total R204 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>0</b>      |
| <b>Total For R204</b>    |    |            |             |        |            |           |              |                   |            | <b>201,090.16</b> | <b>2</b>         | <b>1,926</b>  |
| R206                     | On | 03/02/2011 | Bond Future |        |            | 6.78000   | 6.85900      |                   | 3.00       | 0.00              | 0                | 0             |
| R206                     | On | 05/05/2011 | Bond Future |        |            | 6.87500   | 6.96200      |                   | 3.00       | 0.00              | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R206                     | On | 04/08/2011 | Bond Future |        |            | 6.99800   | 7.09500      |                   | 2.75       | 0.00        | 0                | 0             |
| <b>Total R206 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| R206                     | On | 03/02/2011 | Bond Future | 8.00   | Call       |           | 2,964.00000  | 3,173,000         | 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       |           | 3,091.00000  | 3,300,000         | 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       |           | 2,837.00000  | 3,045,000         | 3.19       | 0.00        | 0                | 0             |
| R206                     | On | 03/02/2011 | Bond Future | 7.95   | Put        |           | 1.00000      | 0,000             | 3.19       | 0.00        | 0                | 0             |
| R206                     | On | 05/05/2011 | Bond Future | 7.50   | Call       |           | 1,562.00000  | 1,725,000         | 3.05       | 0.00        | 0                | 0             |
| R206                     | On | 05/05/2011 | Bond Future | 7.50   | Put        |           | 265.00000    | 216,000           | 3.05       | 0.00        | 0                | 0             |
| R206                     | On | 05/05/2011 | Bond Future | 7.55   | Call       |           | 1,655.00000  | 1,821,000         | 3.06       | 0.00        | 0                | 0             |
| R206                     | On | 05/05/2011 | Bond Future | 7.55   | Put        |           | 238.00000    | 193,000           | 3.06       | 0.00        | 0                | 0             |
| R206                     | On | 05/05/2011 | Bond Future | 7.45   | Call       |           | 1,472.00000  | 1,630,000         | 3.05       | 0.00        | 0                | 0             |
| R206                     | On | 05/05/2011 | Bond Future | 7.45   | Put        |           | 295.00000    | 241,000           | 3.05       | 0.00        | 0                | 0             |
| R206                     | On | 04/08/2011 | Bond Future | 7.00   | Call       |           | 760.00000    | 862,000           | 2.75       | 0.00        | 0                | 0             |
| R206                     | On | 04/08/2011 | Bond Future | 7.00   | Put        |           | 970.00000    | 858,000           | 2.75       | 0.00        | 0                | 0             |
| R206                     | On | 04/08/2011 | Bond Future | 7.05   | Call       |           | 813.00000    | 919,000           | 2.75       | 0.00        | 0                | 0             |
| R206                     | On | 04/08/2011 | Bond Future | 7.05   | Put        |           | 912.00000    | 804,000           | 2.75       | 0.00        | 0                | 0             |
| R206                     | On | 04/08/2011 | Bond Future | 6.95   | Call       |           | 708.00000    | 805,000           | 2.74       | 0.00        | 0                | 0             |
| R206                     | On | 04/08/2011 | Bond Future | 6.95   | Put        |           | 1,029.00000  | 911,000           | 2.74       | 0.00        | 0                | 0             |
| <b>Total R206 Option</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 | 03/02/2011 | Bond Future |        |            | 8.16800   | 8.24000      |                   | 8.75       | 0.00        | 0                | 800           |
| R207                     | On | 05/05/2011 | Bond Future |        |            | 8.25900   | 8.33400      |                   | 9.00       | 0.00        | 0                | 0             |
| R207                     | On | 04/08/2011 | Bond Future |        |            | 8.36000   | 8.43800      |                   | 9.25       | 0.00        | 0                | 0             |
| <b>Total R207 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>800</b>    |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value             | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| R207                     | On | 03/02/2011 | Bond Future | 8.75   | Call       |           | 3,152.00000  | 3,533,000         | 8.90       | 0.00              | 0                | 0             |
| R207                     | On | 03/02/2011 | Bond Future | 8.75   | Put        |           | 160.00000    | 108,000           | 8.90       | 0.00              | 0                | 0             |
| R207                     | On | 03/02/2011 | Bond Future | 8.80   | Call       |           | 3,407.00000  | 3,797,000         | 8.93       | 0.00              | 0                | 0             |
| R207                     | On | 03/02/2011 | Bond Future | 8.80   | Put        |           | 128.00000    | 85,000            | 8.93       | 0.00              | 0                | 0             |
| R207                     | On | 03/02/2011 | Bond Future | 8.70   | Call       |           | 2,902.00000  | 3,273,000         | 8.87       | 0.00              | 0                | 0             |
| R207                     | On | 03/02/2011 | Bond Future | 8.70   | Put        |           | 198.00000    | 136,000           | 8.87       | 0.00              | 0                | 0             |
| R207                     | On | 05/05/2011 | Bond Future | 8.50   | Call       |           | 2,534.00000  | 2,791,000         | 9.00       | 0.00              | 0                | 0             |
| R207                     | On | 05/05/2011 | Bond Future | 8.50   | Put        |           | 1,571.00000  | 1,389,000         | 9.00       | 0.00              | 0                | 0             |
| R207                     | On | 05/05/2011 | Bond Future | 8.55   | Call       |           | 2,706.00000  | 2,972,000         | 9.03       | 0.00              | 0                | 0             |
| R207                     | On | 05/05/2011 | Bond Future | 8.55   | Put        |           | 1,456.00000  | 1,283,000         | 9.03       | 0.00              | 0                | 0             |
| R207                     | On | 05/05/2011 | Bond Future | 8.45   | Call       |           | 2,367.00000  | 2,614,000         | 8.97       | 0.00              | 0                | 0             |
| R207                     | On | 05/05/2011 | Bond Future | 8.45   | Put        |           | 1,693.00000  | 1,501,000         | 8.97       | 0.00              | 0                | 0             |
| R207                     | On | 04/08/2011 | Bond Future | 8.25   | Call       |           | 2,088.00000  | 2,287,000         | 8.94       | 0.00              | 0                | 0             |
| R207                     | On | 04/08/2011 | Bond Future | 8.25   | Put        |           | 3,163.00000  | 2,918,000         | 8.94       | 0.00              | 0                | 0             |
| R207                     | On | 04/08/2011 | Bond Future | 8.30   | Call       |           | 2,220.00000  | 2,427,000         | 8.97       | 0.00              | 0                | 0             |
| R207                     | On | 04/08/2011 | Bond Future | 8.30   | Put        |           | 3,008.00000  | 2,771,000         | 8.97       | 0.00              | 0                | 0             |
| R207                     | On | 04/08/2011 | Bond Future | 8.20   | Call       |           | 1,960.00000  | 2,151,000         | 8.91       | 0.00              | 0                | 0             |
| R207                     | On | 04/08/2011 | Bond Future | 8.20   | Put        |           | 3,324.00000  | 3,071,000         | 8.91       | 0.00              | 0                | 0             |
| <b>Total R207 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>0</b>      |
| <b>Total For R207</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>800</b>    |
| R208                     | On | 03/02/2011 | Bond Future |        |            | 8.19000   | 8.25700      |                   | 9.50       | 463,121.05        | 5                | 5,598         |
| R208                     | On | 05/05/2011 | Bond Future |        |            | 8.27200   | 8.34100      |                   | 10.00      | 0.00              | 0                | 0             |
| R208                     | On | 04/08/2011 | Bond Future |        |            | 8.36000   | 8.43200      |                   | 10.00      | 0.00              | 0                | 0             |
| <b>Total R208 Future</b> |    |            |             |        |            |           |              |                   |            | <b>463,121.05</b> | <b>5</b>         | <b>5,598</b>  |
| R208                     | On | 03/02/2011 | Bond Future | 8.75   | Call       |           | 3,236.00000  | 3,605,000         | 9.67       | 0.00              | 0                | 0             |
| R208                     | On | 03/02/2011 | Bond Future | 8.75   | Put        |           | 186.00000    | 130,000           | 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       |           | 3,502.00000  | 3,880,000         | 9.70       | 0.00              | 0                | 0             |
| R208                     | On | 03/02/2011 | Bond Future | 8.80   | Put        |           | 150.00000    | 103,000           | 9.70       | 0.00              | 0                | 0             |
| R208                     | On | 03/02/2011 | Bond Future | 8.70   | Call       |           | 2,976.00000  | 3,335,000         | 9.64       | 0.00              | 0                | 0             |
| R208                     | On | 03/02/2011 | Bond Future | 8.70   | Put        |           | 229.00000    | 163,000           | 9.64       | 0.00              | 0                | 0             |
| R208                     | On | 05/05/2011 | Bond Future | 8.50   | Call       |           | 2,634.00000  | 2,883,000         | 10.00      | 0.00              | 0                | 0             |
| R208                     | On | 05/05/2011 | Bond Future | 8.50   | Put        |           | 1,657.00000  | 1,478,000         | 10.00      | 0.00              | 0                | 0             |
| R208                     | On | 05/05/2011 | Bond Future | 8.55   | Call       |           | 2,815.00000  | 3,074,000         | 10.03      | 0.00              | 0                | 0             |
| R208                     | On | 05/05/2011 | Bond Future | 8.55   | Put        |           | 1,534.00000  | 1,365,000         | 10.03      | 0.00              | 0                | 0             |
| R208                     | On | 05/05/2011 | Bond Future | 8.45   | Call       |           | 2,459.00000  | 2,698,000         | 9.97       | 0.00              | 0                | 0             |
| R208                     | On | 05/05/2011 | Bond Future | 8.45   | Put        |           | 1,788.00000  | 1,599,000         | 9.97       | 0.00              | 0                | 0             |
| R208                     | On | 04/08/2011 | Bond Future | 8.25   | Call       |           | 2,218.00000  | 2,414,000         | 9.65       | 0.00              | 0                | 0             |
| R208                     | On | 04/08/2011 | Bond Future | 8.25   | Put        |           | 3,327.00000  | 3,086,000         | 9.65       | 0.00              | 0                | 0             |
| R208                     | On | 04/08/2011 | Bond Future | 8.30   | Call       |           | 2,360.00000  | 2,564,000         | 9.69       | 0.00              | 0                | 0             |
| R208                     | On | 04/08/2011 | Bond Future | 8.30   | Put        |           | 3,163.00000  | 2,930,000         | 9.69       | 0.00              | 0                | 0             |
| R208                     | On | 04/08/2011 | Bond Future | 8.20   | Call       |           | 2,081.00000  | 2,270,000         | 9.61       | 0.00              | 0                | 0             |
| R208                     | On | 04/08/2011 | Bond Future | 8.20   | Put        |           | 3,498.00000  | 3,250,000         | 9.61       | 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>463,121.05</b> | <b>5</b>         | <b>5,598</b>  |
| R209                     | On | 03/02/2011 | Bond Future |        |            | 8.31100   | 8.38200      |                   | 15.25      | 161,279.06        | 2                | 22,599        |
| R209                     | On | 05/05/2011 | Bond Future |        |            | 8.36500   | 8.43800      |                   | 16.25      | 0.00              | 0                | 0             |
| R209                     | On | 04/08/2011 | Bond Future |        |            | 8.42200   | 8.49700      |                   | 16.00      | 0.00              | 0                | 0             |
| <b>Total R209 Future</b> |    |            |             |        |            |           |              |                   |            | <b>161,279.06</b> | <b>2</b>         | <b>22,599</b> |
| R209                     | On | 03/02/2011 | Bond Future | 9.00   | Call       |           | 5,182.00000  | 5,736,000         | 15.81      | 0.00              | 0                | 0             |
| R209                     | On | 03/02/2011 | Bond Future | 9.00   | Put        |           | 174.00000    | 118,000           | 15.81      | 0.00              | 0                | 0             |
| R209                     | On | 03/02/2011 | Bond Future | 9.05   | Call       |           | 5,531.00000  | 6,094,000         | 15.85      | 0.00              | 0                | 0             |
| R209                     | On | 03/02/2011 | Bond Future | 9.05   | Put        |           | 141.00000    | 93,000            | 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       |           | 4,837.00000  | 5,380,000         | 15.75      | 0.00              | 0                | 0             |
| R209                     | On | 03/02/2011 | Bond Future | 8.95   | Put        |           | 215.00000    | 147,000           | 15.75      | 0.00              | 0                | 0             |
| R209                     | On | 05/05/2011 | Bond Future | 8.50   | Call       |           | 3,187.00000  | 3,525,000         | 15.95      | 0.00              | 0                | 0             |
| R209                     | On | 05/05/2011 | Bond Future | 8.50   | Put        |           | 2,666.00000  | 2,383,000         | 15.95      | 0.00              | 0                | 0             |
| R209                     | On | 05/05/2011 | Bond Future | 8.55   | Call       |           | 3,414.00000  | 3,767,000         | 16.01      | 0.00              | 0                | 0             |
| R209                     | On | 05/05/2011 | Bond Future | 8.55   | Put        |           | 2,477.00000  | 2,209,000         | 16.01      | 0.00              | 0                | 0             |
| R209                     | On | 05/05/2011 | Bond Future | 8.45   | Call       |           | 2,967.00000  | 3,291,000         | 15.89      | 0.00              | 0                | 0             |
| R209                     | On | 05/05/2011 | Bond Future | 8.45   | Put        |           | 2,866.00000  | 2,569,000         | 15.89      | 0.00              | 0                | 0             |
| R209                     | On | 04/08/2011 | Bond Future | 8.50   | Call       |           | 3,842.00000  | 4,172,000         | 15.70      | 0.00              | 0                | 0             |
| R209                     | On | 04/08/2011 | Bond Future | 8.50   | Put        |           | 3,817.00000  | 3,517,000         | 15.70      | 0.00              | 0                | 0             |
| R209                     | On | 04/08/2011 | Bond Future | 8.55   | Call       |           | 4,059.00000  | 4,400,000         | 15.76      | 0.00              | 0                | 0             |
| R209                     | On | 04/08/2011 | Bond Future | 8.55   | Put        |           | 3,619.00000  | 3,329,000         | 15.76      | 0.00              | 0                | 0             |
| R209                     | On | 04/08/2011 | Bond Future | 8.45   | Call       |           | 3,631.00000  | 3,950,000         | 15.63      | 0.00              | 0                | 0             |
| R209                     | On | 04/08/2011 | Bond Future | 8.45   | Put        |           | 4,025.00000  | 3,714,000         | 15.63      | 0.00              | 0                | 0             |
| R209                     | On | 04/08/2011 | Bond Future | 10.10  | Call       |           | 12,289.00000 | 12,852,000        | 17.50      | 0.00              | 0                | 0             |
| R209                     | On | 04/08/2011 | Bond Future | 10.10  | Put        |           | 573.00000    | 505,000           | 17.50      | 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>161,279.06</b> | <b>2</b>         | <b>22,599</b> |
| R210                     | On | 03/02/2011 | Bond Future |        |            | 0.96000   | 0.96000      |                   |            | 0.00              | 0                | 2             |
| <b>Total R210 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>2</b>      |
| R210                     | On | 03/02/2011 | Bond Future | 3.10   | Call       |           | 32,473.00000 | 32,473,000        |            | 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       |           | 33,105.00000 | 33,105,000        |            | 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       |           | 31,835.00000 | 31,835,000        |            | 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 |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| <b>Total R210 Option</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R210</b>          |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>2</b>      |
| R211 On 03/02/2011 Bond Future |        |            | 1.73400   | 1.73300      |                   |            | 0.00        | 0                | 589           |
| <b>Total R211 Future</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>589</b>    |
| R211 On 03/02/2011 Bond Future | 2.50   | Call       |           | 4,338.00000  | 4,332,000         |            | 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       |           | 4,613.00000  | 4,608,000         |            | 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       |           | 4,061.00000  | 4,056,000         |            | 0.00        | 0                | 0             |
| R211 On 03/02/2011 Bond Future | 2.45   | Put        |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total R211 Option</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R211</b>          |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>589</b>    |
| R212 On 03/02/2011 Bond Future |        |            | 2.48200   | 2.48200      |                   |            | 0.00        | 0                | 2,518         |
| <b>Total R212 Future</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,518</b>  |
| R212 On 03/02/2011 Bond Future | 3.00   | Call       |           | 4,885.00000  | 4,885,000         |            | 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       |           | 5,343.00000  | 5,343,000         |            | 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       |           | 4,426.00000  | 4,426,000         |            | 0.00        | 0                | 0             |
| R212 On 03/02/2011 Bond Future | 2.95   | Put        |           | 1.00000      | 1,000             |            | 0.00        | 0                | 0             |
| <b>Total R212 Option</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R212</b>          |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>2,518</b>  |
| R213 On 03/02/2011 Bond Future |        |            | 8.38900   | 8.46000      |                   |            | 0.00        | 0                | 0             |
| R213 On 05/05/2011 Bond Future |        |            | 8.44900   | 8.52300      |                   |            | 0.00        | 0                | 0             |
| R213 On 04/08/2011 Bond Future |        |            | 8.51500   | 8.59000      |                   |            | 0.00        | 0                | 0             |
| <b>Total R213 Future</b>       |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| 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       | 4,075.00000  | 3,464,000         |            | 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       | 3,618.00000  | 3,007,000         |            | 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       | 4,535.00000  | 3,924,000         |            | 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       | 4,593.00000  | 3,964,000         |            | 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       | 4,138.00000  | 3,510,000         |            | 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       | 5,051.00000  | 4,423,000         |            | 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       | 5,133.00000  | 4,505,000         |            | 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       | 4,680.00000  | 4,052,000         |            | 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       | 5,589.00000  | 4,961,000         |            | 0.00                | 0                | 0             |
| <b>Total R213 Option</b> |    |            |             |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| <b>Total For R213</b>    |    |            |             |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| <b>Total for Bond</b>    |    |            |             |            |           |              |                   |            | <b>3,425,215.96</b> | <b>31</b>        | <b>89,879</b> |
| GOVI                     | On | 03/02/2011 | GOVI        |            |           | 346.02500    | 344.59500         |            | 0.00                | 0                | 211           |
| GOVI                     | On | 05/05/2011 | GOVI        |            |           | 351.09500    | 349.64400         |            | 0.00                | 0                | 0             |
| <b>Total GOVI Future</b> |    |            |             |            |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>211</b>    |
| GOVI                     | On | 03/02/2011 | GOVI        | 343.00     | Call      | 15,950.00000 | 30,250,000        |            | 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      | 15,850.00000 | 30,150,000        |            | 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       |           | 16,050.00000 | 30,350,000        |            | 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       |           | 6,440.00000  | 20,950,000        |            | 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       |           | 6,340.00000  | 20,850,000        |            | 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       |           | 6,540.00000  | 21,050,000        |            | 0.00                 | 0                | 0             |
| GOVI                     | On | 05/05/2011 | GOVI         | 348.99 | 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>211</b>    |
| <b>Total for GOVI</b>    |    |            |              |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>211</b>    |
| AL7T                     | On | 03/02/2011 | Index Future |        |            | 374.60200 | 372.98300    |                   |            | 0.00                 | 0                | 30            |
| <b>Total AL7T Future</b> |    |            |              |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>30</b>     |
| <b>Total For AL7T</b>    |    |            |              |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>30</b>     |
| ALBI                     | On | 03/02/2011 | Index Future |        |            | 345.27200 | 343.79800    |                   |            | 86,318,000.00        | 25               | 1,164         |
| ALBI                     | On | 05/05/2011 | Index Future |        |            | 350.33100 | 348.83500    |                   |            | 0.00                 | 0                | 2             |
| <b>Total ALBI Future</b> |    |            |              |        |            |           |              |                   |            | <b>86,318,000.00</b> | <b>25</b>        | <b>1,166</b>  |
| <b>Total For ALBI</b>    |    |            |              |        |            |           |              |                   |            | <b>86,318,000.00</b> | <b>25</b>        | <b>1,166</b>  |
| CRD1                     | On | 03/02/2011 | Index Future |        |            | 153.58000 | 153.18500    |                   |            | 0.00                 | 0                | 2             |
| CRD1                     | On | 05/05/2011 | Index Future |        |            | 155.67500 | 155.27500    |                   |            | 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>      |
| IGOV                     | On | 03/02/2011 | Index Future |        |            | 148.42400 | 148.43400    |                   |            | 0.00                 | 0                | 6             |
| IGOV                     | On | 05/05/2011 | Index Future |        |            | 150.59900 | 150.60900    |                   |            | 0.00                 | 0                | 0             |
| IGOV                     | On | 04/08/2011 | Index Future |        |            | 152.77400 | 152.78400    |                   |            | 0.00                 | 0                | 0             |
| <b>Total IGOV Future</b> |    |            |              |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>6</b>      |
| <b>Total For IGOV</b>    |    |            |              |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>6</b>      |

| 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 |        |            | 402.18600 | 402.19900    |                   |            | 0.00                 | 0                | 370           |
| <b>Total ILBI Future</b>      |    |            |              |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>370</b>    |
| <b>Total For ILBI</b>         |    |            |              |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>370</b>    |
| OTH1                          | On | 03/02/2011 | Index Future |        |            | 340.83500 | 339.12200    |                   |            | 0.00                 | 0                | 3             |
| OTH1                          | On | 05/05/2011 | Index Future |        |            | 345.83000 | 344.09000    |                   |            | 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 | 03/02/2011 | Index Future |        |            | 341.82300 | 340.39000    |                   |            | 0.00                 | 0                | 100           |
| TRT1                          | On | 05/05/2011 | Index Future |        |            | 346.48600 | 345.03300    |                   |            | 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>86,318,000.00</b> | <b>25</b>        | <b>1,677</b>  |
| JIBAR                         | On | 19/01/2011 | Jibar Future |        |            | 5.51200   | 5.53500      |                   |            | 0.00                 | 0                | 5,291         |
| JIBAR                         | On | 16/02/2011 | Jibar Future |        |            | 5.46800   | 5.48300      |                   |            | 0.00                 | 0                | 2,500         |
| JIBAR                         | On | 16/03/2011 | Jibar Future |        |            | 5.45000   | 5.46500      |                   |            | 0.00                 | 0                | 5,790         |
| JIBAR                         | On | 20/04/2011 | Jibar Future |        |            | 5.45000   | 5.46200      |                   |            | 0.00                 | 0                | 2             |
| JIBAR                         | On | 18/05/2011 | Jibar Future |        |            | 5.45500   | 5.46800      |                   |            | 0.00                 | 0                | 1             |
| JIBAR                         | On | 15/06/2011 | Jibar Future |        |            | 5.46000   | 5.47700      |                   |            | 0.00                 | 0                | 4,790         |
| JIBAR                         | On | 21/09/2011 | Jibar Future |        |            | 5.61100   | 5.62300      |                   |            | 0.00                 | 100              | 14,490        |
| JIBAR                         | On | 21/12/2011 | Jibar Future |        |            | 5.87200   | 5.89600      |                   |            | 0.00                 | 0                | 5,290         |
| JIBAR                         | On | 20/03/2012 | Jibar Future |        |            | 6.15100   | 6.18300      |                   |            | 0.00                 | 0                | 290           |
| JIBAR                         | On | 20/06/2012 | Jibar Future |        |            | 6.47700   | 6.50500      |                   |            | 0.00                 | 0                | 390           |
| JIBAR                         | On | 19/09/2012 | Jibar Future |        |            | 6.78400   | 6.82700      |                   |            | 0.00                 | 0                | 41,390        |
| JIBAR                         | On | 19/12/2012 | Jibar Future |        |            | 7.15000   | 7.20000      |                   |            | 0.00                 | 0                | 390           |
| <b>Total Jibar Future</b>     |    |            |              |        |            |           |              |                   |            | <b>0.00</b>          | <b>100</b>       | <b>80,614</b> |
| <b>Total For JIBAR FUTURE</b> |    |            |              |        |            |           |              |                   |            | <b>0.00</b>          | <b>100</b>       | <b>80,614</b> |
| <b>Total for Jibar</b>        |    |            |              |        |            |           |              |                   |            | <b>0.00</b>          | <b>100</b>       | <b>80,614</b> |

| Contract Details               |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest  |
|--------------------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| <b>Total for Derivatives :</b> |    |            |           |        |            |           |              |                   |            | <b>89,743,215.96</b> | <b>156</b>       | <b>172,381</b> |
| R155                           | On | 31/08/2011 | Spot Bond |        |            | 5.86000   | 5.93000      |                   |            | 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 |        |            | 7.32500   | 7.39500      |                   |            | 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 |        |            | 8.30500   | 8.37500      |                   |            | 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 |        |            | 7.11500   | 7.18500      |                   |            | 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>       |
| R202                           | On | 07/12/2033 | Spot Bond |        |            | 2.65000   | 2.65000      |                   |            | 0.00                 | 0                | 0              |
| <b>Total R202 SPOT</b>         |    |            |           |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| <b>Total For R202</b>          |    |            |           |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| R203                           | On | 15/09/2017 | Spot Bond |        |            | 7.92500   | 7.99500      |                   |            | 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 |        |            | 8.05500   | 8.12500      |                   |            | 0.00                 | 0                | 0              |
| <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 |        |            | 6.75000   | 6.82500      |                   |            | 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 |        |            | 8.13500   | 8.20500      |                   |            | 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 |        |            | 8.16000   | 8.22500      |                   |            | 0.00                 | 0                | 0              |
| <b>Total R208 SPOT</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 R208</b>        |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| R209 On 31/03/2036 Spot Bond |        |            | 8.29000   | 8.36000      |                   |            | 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>       |
| R212 On 31/01/2022 Spot Bond |        |            | 2.68000   | 2.68000      |                   |            | 0.00                 | 0                | 0              |
| <b>Total R212 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| <b>Total For R212</b>        |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| R213 On 28/02/2031 Spot Bond |        |            | 8.00000   | 8.00000      |                   |            | 0.00                 | 0                | 0              |
| <b>Total R213 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| <b>Total For R213</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>89,743,215.96</b> | <b>156</b>       | <b>162,881</b> |
| <b>Total Options</b>         |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>9,500</b>   |
| <b>Grand Total:</b>          |        |            |           |              |                   |            | <b>89,743,215.96</b> | <b>156</b>       | <b>172,381</b> |