



Interest Rates Daily MTM Report

Daily summary for: 11/01/2011

| 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 | | | 7.35000 | 7.37100 | | 4.25 | 0.00 | 0 | 7,886 |
| R157 | On | 05/05/2011 | Bond Future | | | 7.46000 | 7.48300 | | 4.50 | 0.00 | 0 | 705 |
| R157 | On | 04/08/2011 | Bond Future | | | 7.58600 | 7.61100 | | 4.25 | 0.00 | 0 | 0 |
| Total R157 Future | | | | | | | | | | 0.00 | 0 | 8,591 |
| R157 | On | 03/02/2011 | Bond Future | 7.90 | Call | | 2,327.00000 | 2,412,000 | 4.33 | 0.00 | 0 | 0 |
| R157 | On | 03/02/2011 | Bond Future | 7.90 | Put | | 31.00000 | 24,000 | 4.33 | 0.00 | 0 | 0 |
| R157 | On | 03/02/2011 | Bond Future | 7.95 | Call | | 2,532.00000 | 2,619,000 | 4.33 | 0.00 | 0 | 0 |
| R157 | On | 03/02/2011 | Bond Future | 7.95 | Put | | 22.00000 | 17,000 | 4.33 | 0.00 | 0 | 0 |
| R157 | On | 03/02/2011 | Bond Future | 7.85 | Call | | 2,126.00000 | 2,208,000 | 4.32 | 0.00 | 0 | 0 |
| R157 | On | 03/02/2011 | Bond Future | 7.85 | Put | | 45.00000 | 34,000 | 4.32 | 0.00 | 0 | 0 |
| R157 | On | 05/05/2011 | Bond Future | 7.75 | Call | | 1,871.00000 | 1,928,000 | 4.50 | 0.00 | 0 | 0 |
| R157 | On | 05/05/2011 | Bond Future | 7.75 | Put | | 770.00000 | 732,000 | 4.50 | 0.00 | 0 | 0 |
| R157 | On | 05/05/2011 | Bond Future | 7.80 | Call | | 2,007.00000 | 2,066,000 | 4.51 | 0.00 | 0 | 0 |
| R157 | On | 05/05/2011 | Bond Future | 7.80 | Put | | 701.00000 | 665,000 | 4.51 | 0.00 | 0 | 0 |
| R157 | On | 05/05/2011 | Bond Future | 7.70 | Call | | 1,740.00000 | 1,795,000 | 4.49 | 0.00 | 0 | 0 |
| R157 | On | 05/05/2011 | Bond Future | 7.70 | Put | | 844.00000 | 804,000 | 4.49 | 0.00 | 0 | 0 |
| R157 | On | 05/05/2011 | Bond Future | 7.65 | Call | | 1,614.00000 | 1,666,000 | 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 | | 924.00000 | 881,000 | 4.47 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.50 | Call | | 1,345.00000 | 1,387,000 | 4.11 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.50 | Put | | 1,779.00000 | 1,723,000 | 4.11 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.55 | Call | | 1,440.00000 | 1,484,000 | 4.12 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.55 | Put | | 1,678.00000 | 1,625,000 | 4.12 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.45 | Call | | 1,254.00000 | 1,294,000 | 4.10 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.45 | Put | | 1,884.00000 | 1,826,000 | 4.10 | 0.00 | 0 | 0 |
| Total R157 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R157 | | | | | | | | | | 0.00 | 0 | 8,591 |
| R186 | On | 03/02/2011 | Bond Future | | | 8.31000 | 8.34100 | | 11.50 | 0.00 | 0 | 25,674 |
| R186 | On | 05/05/2011 | Bond Future | | | 8.38500 | 8.41700 | | 11.75 | 0.00 | 0 | 500 |
| R186 | On | 04/08/2011 | Bond Future | | | 8.46400 | 8.49800 | | 12.25 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | 0.00 | 0 | 26,174 |
| R186 | On | 03/02/2011 | Bond Future | 9.00 | Call | | 6,321.00000 | 6,612,000 | 11.91 | 0.00 | 0 | 0 |
| R186 | On | 03/02/2011 | Bond Future | 9.00 | Put | | 57.00000 | 41,000 | 11.91 | 0.00 | 0 | 0 |
| R186 | On | 03/02/2011 | Bond Future | 9.05 | Call | | 6,761.00000 | 7,056,000 | 11.95 | 0.00 | 0 | 0 |
| R186 | On | 03/02/2011 | Bond Future | 9.05 | Put | | 42.00000 | 30,000 | 11.95 | 0.00 | 0 | 0 |
| R186 | On | 03/02/2011 | Bond Future | 8.95 | Call | | 5,883.00000 | 6,170,000 | 11.87 | 0.00 | 0 | 0 |
| R186 | On | 03/02/2011 | Bond Future | 8.95 | Put | | 77.00000 | 57,000 | 11.87 | 0.00 | 0 | 0 |
| R186 | On | 03/02/2011 | Bond Future | 7.75 | Put | | 6,113.00000 | 5,813,000 | 10.86 | 0.00 | 0 | 0 |
| R186 | On | 03/02/2011 | Bond Future | 7.75 | Call | | 53.00000 | 60,000 | 10.86 | 0.00 | 0 | 3,000 |
| R186 | On | 05/05/2011 | Bond Future | 8.75 | Call | | 5,000.00000 | 5,197,000 | 11.75 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2011 | Bond Future | 8.75 | Put | | 1,830.00000 | 1,716,000 | 11.75 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2011 | Bond Future | 8.80 | Call | | 5,314.00000 | 5,518,000 | 11.79 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2011 | Bond Future | 8.80 | Put | | 1,679.00000 | 1,572,000 | 11.79 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2011 | Bond Future | 8.70 | Call | | 4,694.00000 | 4,884,000 | 11.71 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R186 | On | 05/05/2011 | Bond Future | 8.70 | Put | | 1,992.00000 | 1,871,000 | 11.71 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2011 | Bond Future | 8.00 | Put | | 5,596.00000 | 5,371,000 | 11.12 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2011 | Bond Future | 8.00 | Call | | 1,444.00000 | 1,530,000 | 11.12 | 0.00 | 0 | 5,500 |
| R186 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 3,141.00000 | 3,272,000 | 11.81 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 5,539.00000 | 5,345,000 | 11.81 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 3,353.00000 | 3,490,000 | 11.85 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 5,262.00000 | 5,074,000 | 11.85 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 2,936.00000 | 3,061,000 | 11.77 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 5,826.00000 | 5,626,000 | 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 | | | 7.18700 | 7.20900 | | 3.75 | 0.00 | 0 | 489 |
| R201 | On | 05/05/2011 | Bond Future | | | 7.29800 | 7.32100 | | 3.75 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | | | 7.42800 | 7.45300 | | 3.75 | 0.00 | 0 | 0 |
| Total R201 Future | | | | | | | | | | 0.00 | 0 | 489 |
| R201 | On | 03/02/2011 | Bond Future | 8.00 | Call | | 2,671.00000 | 2,745,000 | 3.95 | 0.00 | 0 | 0 |
| R201 | On | 03/02/2011 | Bond Future | 8.00 | Put | | 2.00000 | 1,000 | 3.95 | 0.00 | 0 | 0 |
| R201 | On | 03/02/2011 | Bond Future | 8.05 | Call | | 2,836.00000 | 2,911,000 | 3.96 | 0.00 | 0 | 0 |
| R201 | On | 03/02/2011 | Bond Future | 8.05 | Put | | 1.00000 | 1,000 | 3.96 | 0.00 | 0 | 0 |
| R201 | On | 03/02/2011 | Bond Future | 7.95 | Call | | 2,506.00000 | 2,580,000 | 3.94 | 0.00 | 0 | 0 |
| R201 | On | 03/02/2011 | Bond Future | 7.95 | Put | | 4.00000 | 2,000 | 3.94 | 0.00 | 0 | 0 |
| R201 | On | 05/05/2011 | Bond Future | 7.75 | Call | | 1,756.00000 | 1,807,000 | 3.81 | 0.00 | 0 | 0 |
| R201 | On | 05/05/2011 | Bond Future | 7.75 | Put | | 388.00000 | 365,000 | 3.81 | 0.00 | 0 | 0 |
| R201 | On | 05/05/2011 | Bond Future | 7.80 | Call | | 1,874.00000 | 1,927,000 | 3.82 | 0.00 | 0 | 0 |
| R201 | On | 05/05/2011 | Bond Future | 7.80 | Put | | 348.00000 | 327,000 | 3.82 | 0.00 | 0 | 0 |
| R201 | On | 05/05/2011 | Bond Future | 7.70 | Call | | 1,641.00000 | 1,690,000 | 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 | | 432.00000 | 407,000 | 3.80 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | 7.25 | Call | | 863.00000 | 892,000 | 3.62 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | 7.25 | Put | | 1,474.00000 | 1,428,000 | 3.62 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | 7.30 | Call | | 931.00000 | 961,000 | 3.63 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | 7.30 | Put | | 1,391.00000 | 1,346,000 | 3.63 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | 7.20 | Call | | 799.00000 | 826,000 | 3.61 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | 7.20 | Put | | 1,561.00000 | 1,513,000 | 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 | | | 0.38200 | 0.38100 | | | 0.00 | 0 | 3,739 |
| R202 | On | 05/05/2011 | Bond Future | | | 0.30400 | 0.30400 | | | 0.00 | 0 | 6,500 |
| Total R202 Future | | | | | | | | | | 0.00 | 0 | 10,239 |
| R202 | On | 03/02/2011 | Bond Future | 3.05 | Call | | 60,494.00000 | 60,465,000 | | 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 | | 61,341.00000 | 61,312,000 | | 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 | | 59,639.00000 | 59,609,000 | | 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 | | 43,394.00000 | 43,394,000 | | 0.00 | 0 | 0 |
| R202 | On | 05/05/2011 | Bond Future | 2.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 05/05/2011 | Bond Future | 2.10 | Call | | 44,422.00000 | 44,422,000 | | 0.00 | 0 | 0 |
| R202 | On | 05/05/2011 | Bond Future | 2.10 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 05/05/2011 | Bond Future | 2.00 | Call | | 42,356.00000 | 42,356,000 | | 0.00 | 0 | 0 |
| R202 | On | 05/05/2011 | Bond Future | 2.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R202 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | 0.00 | 0 | 10,239 |

| 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 | | | 7.96900 | 7.98600 | | 6.50 | 0.00 | 0 | 1,404 |
| R203 | On | 05/05/2011 | Bond Future | | | 8.07700 | 8.09400 | | 7.00 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | | | 8.19400 | 8.21200 | | 6.75 | 0.00 | 0 | 0 |
| Total R203 Future | | | | | | | | | | 0.00 | 0 | 1,404 |
| R203 | On | 03/02/2011 | Bond Future | 8.50 | Call | | 2,632.00000 | 2,708,000 | 6.61 | 0.00 | 0 | 0 |
| R203 | On | 03/02/2011 | Bond Future | 8.50 | Put | | 55.00000 | 44,000 | 6.61 | 0.00 | 0 | 0 |
| R203 | On | 03/02/2011 | Bond Future | 8.55 | Call | | 2,864.00000 | 2,942,000 | 6.63 | 0.00 | 0 | 0 |
| R203 | On | 03/02/2011 | Bond Future | 8.55 | Put | | 40.00000 | 32,000 | 6.63 | 0.00 | 0 | 0 |
| R203 | On | 03/02/2011 | Bond Future | 8.45 | Call | | 2,404.00000 | 2,478,000 | 6.59 | 0.00 | 0 | 0 |
| R203 | On | 03/02/2011 | Bond Future | 8.45 | Put | | 74.00000 | 61,000 | 6.59 | 0.00 | 0 | 0 |
| R203 | On | 03/02/2011 | Bond Future | 8.00 | Put | | 649.00000 | 594,000 | 6.39 | 0.00 | 0 | 0 |
| R203 | On | 03/02/2011 | Bond Future | 8.00 | Call | | 720.00000 | 752,000 | 6.39 | 0.00 | 0 | 1,000 |
| R203 | On | 05/05/2011 | Bond Future | 8.25 | Call | | 1,979.00000 | 2,021,000 | 6.89 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2011 | Bond Future | 8.25 | Put | | 1,216.00000 | 1,174,000 | 6.89 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2011 | Bond Future | 8.30 | Call | | 2,125.00000 | 2,169,000 | 6.91 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2011 | Bond Future | 8.30 | Put | | 1,119.00000 | 1,079,000 | 6.91 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2011 | Bond Future | 8.20 | Call | | 1,837.00000 | 1,878,000 | 6.87 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2011 | Bond Future | 8.20 | Put | | 1,318.00000 | 1,275,000 | 6.87 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 1,567.00000 | 1,599,000 | 6.52 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | 8.00 | Put | | 2,576.00000 | 2,523,000 | 6.52 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | 8.05 | Call | | 1,675.00000 | 1,709,000 | 6.54 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | 8.05 | Put | | 2,445.00000 | 2,394,000 | 6.54 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | 7.95 | Call | | 1,464.00000 | 1,494,000 | 6.50 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | 7.95 | Put | | 2,713.00000 | 2,658,000 | 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 | | | 8.10600 | 8.12700 | | 7.75 | 0.00 | 0 | 1,926 |
| R204 | On | 05/05/2011 | Bond Future | | | 8.20700 | 8.23000 | | 8.00 | 0.00 | 0 | 100 |
| R204 | On | 04/08/2011 | Bond Future | | | 8.31800 | 8.34100 | | 8.25 | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | 0.00 | 0 | 2,026 |
| R204 | On | 03/02/2011 | Bond Future | 8.50 | Call | | 2,244.00000 | 2,339,000 | 7.75 | 0.00 | 0 | 0 |
| R204 | On | 03/02/2011 | Bond Future | 8.50 | Put | | 145.00000 | 120,000 | 7.75 | 0.00 | 0 | 0 |
| R204 | On | 03/02/2011 | Bond Future | 8.55 | Call | | 2,487.00000 | 2,586,000 | 7.78 | 0.00 | 0 | 0 |
| R204 | On | 03/02/2011 | Bond Future | 8.55 | Put | | 111.00000 | 90,000 | 7.78 | 0.00 | 0 | 0 |
| R204 | On | 03/02/2011 | Bond Future | 8.45 | Call | | 2,010.00000 | 2,100,000 | 7.72 | 0.00 | 0 | 0 |
| R204 | On | 03/02/2011 | Bond Future | 8.45 | Put | | 189.00000 | 159,000 | 7.72 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 2,645.00000 | 2,719,000 | 8.00 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 1,165.00000 | 1,112,000 | 8.00 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 2,821.00000 | 2,899,000 | 8.03 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 1,070.00000 | 1,021,000 | 8.03 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 2,474.00000 | 2,546,000 | 7.97 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 1,266.00000 | 1,211,000 | 7.97 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 1,543.00000 | 1,586,000 | 7.84 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | 8.00 | Put | | 3,392.00000 | 3,312,000 | 7.84 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | 8.05 | Call | | 1,654.00000 | 1,699,000 | 7.87 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | 8.05 | Put | | 3,229.00000 | 3,151,000 | 7.87 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | 7.95 | Call | | 1,437.00000 | 1,478,000 | 7.81 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | 7.95 | Put | | 3,561.00000 | 3,478,000 | 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 | | | 6.79500 | 6.82600 | | 3.00 | 0.00 | 0 | 0 |
| R206 | On | 05/05/2011 | Bond Future | | | 6.89900 | 6.93400 | | 3.00 | 0.00 | 0 | 0 |

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| R206 | On | 04/08/2011 | Bond Future | | | 7.02800 | 7.06700 | | 2.75 | 0.00 | 0 | 0 |
| Total R206 Future | | | | | | | | | | 0.00 | 0 | 0 |
| R206 | On | 03/02/2011 | Bond Future | 8.00 | Call | | 3,051.00000 | 3,133,000 | 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 | | 3,178.00000 | 3,260,000 | 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 | | 2,923.00000 | 3,005,000 | 3.19 | 0.00 | 0 | 0 |
| R206 | On | 03/02/2011 | Bond Future | 7.95 | Put | | 0.00000 | 0,000 | 3.19 | 0.00 | 0 | 0 |
| R206 | On | 05/05/2011 | Bond Future | 7.50 | Call | | 1,587.00000 | 1,652,000 | 3.05 | 0.00 | 0 | 0 |
| R206 | On | 05/05/2011 | Bond Future | 7.50 | Put | | 222.00000 | 202,000 | 3.05 | 0.00 | 0 | 0 |
| R206 | On | 05/05/2011 | Bond Future | 7.55 | Call | | 1,683.00000 | 1,749,000 | 3.06 | 0.00 | 0 | 0 |
| R206 | On | 05/05/2011 | Bond Future | 7.55 | Put | | 198.00000 | 179,000 | 3.06 | 0.00 | 0 | 0 |
| R206 | On | 05/05/2011 | Bond Future | 7.45 | Call | | 1,494.00000 | 1,558,000 | 3.05 | 0.00 | 0 | 0 |
| R206 | On | 05/05/2011 | Bond Future | 7.45 | Put | | 249.00000 | 227,000 | 3.05 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 7.00 | Call | | 765.00000 | 805,000 | 2.75 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 7.00 | Put | | 913.00000 | 867,000 | 2.75 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 7.05 | Call | | 819.00000 | 861,000 | 2.75 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 7.05 | Put | | 857.00000 | 812,000 | 2.75 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 6.95 | Call | | 712.00000 | 750,000 | 2.74 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 6.95 | Put | | 971.00000 | 923,000 | 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 | | | 8.18500 | 8.21100 | | 8.75 | 0.00 | 0 | 800 |
| R207 | On | 05/05/2011 | Bond Future | | | 8.28000 | 8.30700 | | 9.00 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | | | 8.38300 | 8.41100 | | 9.25 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | 0.00 | 0 | 800 |

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|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R207 | On | 03/02/2011 | Bond Future | 8.75 | Call | | 3,229.00000 | 3,371,000 | 8.90 | 0.00 | 0 | 0 |
| R207 | On | 03/02/2011 | Bond Future | 8.75 | Put | | 63.00000 | 48,000 | 8.90 | 0.00 | 0 | 0 |
| R207 | On | 03/02/2011 | Bond Future | 8.80 | Call | | 3,499.00000 | 3,644,000 | 8.93 | 0.00 | 0 | 0 |
| R207 | On | 03/02/2011 | Bond Future | 8.80 | Put | | 46.00000 | 35,000 | 8.93 | 0.00 | 0 | 0 |
| R207 | On | 03/02/2011 | Bond Future | 8.70 | Call | | 2,963.00000 | 3,101,000 | 8.87 | 0.00 | 0 | 0 |
| R207 | On | 03/02/2011 | Bond Future | 8.70 | Put | | 85.00000 | 66,000 | 8.87 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 2,532.00000 | 2,620,000 | 9.00 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 1,412.00000 | 1,342,000 | 9.00 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 2,709.00000 | 2,800,000 | 9.03 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 1,301.00000 | 1,234,000 | 9.03 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 2,361.00000 | 2,445,000 | 8.97 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 1,529.00000 | 1,455,000 | 8.97 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 2,085.00000 | 2,153,000 | 8.94 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 3,007.00000 | 2,915,000 | 8.94 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 2,220.00000 | 2,290,000 | 8.97 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 2,854.00000 | 2,765,000 | 8.97 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 1,955.00000 | 2,020,000 | 8.91 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 3,165.00000 | 3,071,000 | 8.91 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | | 0.00 | 0 | 800 |
| R208 | On | 03/02/2011 | Bond Future | | | 8.20300 | 8.23400 | | 9.50 | 0.00 | 0 | 5,598 |
| R208 | On | 05/05/2011 | Bond Future | | | 8.28700 | 8.32000 | | 10.00 | 0.00 | 0 | 100 |
| R208 | On | 04/08/2011 | Bond Future | | | 8.37800 | 8.41100 | | 10.00 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | 0.00 | 0 | 5,698 |
| R208 | On | 03/02/2011 | Bond Future | 8.75 | Call | | 3,275.00000 | 3,452,000 | 9.67 | 0.00 | 0 | 0 |
| R208 | On | 03/02/2011 | Bond Future | 8.75 | Put | | 79.00000 | 59,000 | 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 | | 3,556.00000 | 3,738,000 | 9.70 | 0.00 | 0 | 0 |
| R208 | On | 03/02/2011 | Bond Future | 8.80 | Put | | 58.00000 | 44,000 | 9.70 | 0.00 | 0 | 0 |
| R208 | On | 03/02/2011 | Bond Future | 8.70 | Call | | 2,998.00000 | 3,169,000 | 9.64 | 0.00 | 0 | 0 |
| R208 | On | 03/02/2011 | Bond Future | 8.70 | Put | | 105.00000 | 80,000 | 9.64 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 2,611.00000 | 2,726,000 | 10.00 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 1,504.00000 | 1,414,000 | 10.00 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 2,796.00000 | 2,917,000 | 10.03 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 1,385.00000 | 1,301,000 | 10.03 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 2,432.00000 | 2,542,000 | 9.97 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 1,631.00000 | 1,536,000 | 9.97 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 2,201.00000 | 2,287,000 | 9.65 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 3,183.00000 | 3,069,000 | 9.65 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 2,344.00000 | 2,434,000 | 9.69 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 3,020.00000 | 2,909,000 | 9.69 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 2,062.00000 | 2,144,000 | 9.61 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 3,352.00000 | 3,234,000 | 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 | | | 8.26500 | 8.31100 | | 15.25 | 0.00 | 0 | 22,596 |
| R209 | On | 05/05/2011 | Bond Future | | | 8.32000 | 8.36700 | | 16.25 | 15,812,664.00 | 200 | 200 |
| R209 | On | 04/08/2011 | Bond Future | | | 8.37700 | 8.42500 | | 16.00 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | 15,812,664.00 | 200 | 22,796 |
| R209 | On | 03/02/2011 | Bond Future | 9.00 | Call | | 5,666.00000 | 6,049,000 | 15.81 | 0.00 | 0 | 0 |
| R209 | On | 03/02/2011 | Bond Future | 9.00 | Put | | 48.00000 | 31,000 | 15.81 | 0.00 | 0 | 0 |
| R209 | On | 03/02/2011 | Bond Future | 9.05 | Call | | 6,035.00000 | 6,422,000 | 15.85 | 0.00 | 0 | 0 |
| R209 | On | 03/02/2011 | Bond Future | 9.05 | Put | | 34.00000 | 22,000 | 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 | | 5,296.00000 | 5,674,000 | 15.75 | 0.00 | 0 | 0 |
| R209 | On | 03/02/2011 | Bond Future | 8.95 | Put | | 63.00000 | 41,000 | 15.75 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 3,387.00000 | 3,614,000 | 15.95 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 2,262.00000 | 2,086,000 | 15.95 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 3,629.00000 | 3,866,000 | 16.01 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 2,088.00000 | 1,922,000 | 16.01 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 3,152.00000 | 3,370,000 | 15.89 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 2,447.00000 | 2,261,000 | 15.89 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 8.50 | Call | | 4,060.00000 | 4,279,000 | 15.70 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 8.50 | Put | | 3,430.00000 | 3,242,000 | 15.70 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 8.55 | Call | | 4,287.00000 | 4,513,000 | 15.76 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 8.55 | Put | | 3,242.00000 | 3,060,000 | 15.76 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 8.45 | Call | | 3,839.00000 | 4,050,000 | 15.63 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 8.45 | Put | | 3,628.00000 | 3,432,000 | 15.63 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 10.10 | Call | | 12,783.00000 | 13,151,000 | 17.50 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 10.10 | Put | | 462.00000 | 422,000 | 17.50 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209 | | | | | | | | | | 15,812,664.00 | 200 | 22,796 |
| R210 | On | 03/02/2011 | Bond Future | | | 0.96200 | 0.96200 | | | 0.00 | 0 | 2 |
| Total R210 Future | | | | | | | | | | 0.00 | 0 | 2 |
| R210 | On | 03/02/2011 | Bond Future | 3.10 | Call | | 32,437.00000 | 32,437,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/02/2011 | Bond Future | 3.10 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/02/2011 | Bond Future | 3.15 | Call | | 33,069.00000 | 33,069,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/02/2011 | Bond Future | 3.15 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/02/2011 | Bond Future | 3.05 | Call | | 31,799.00000 | 31,799,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/02/2011 | Bond Future | 3.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total R210 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | | 0.00 | 0 | 2 |
| R211 | On | 03/02/2011 | Bond Future | | | 1.72300 | 1.72300 | | | 0.00 | 0 | 589 |
| Total R211 Future | | | | | | | | | | 0.00 | 0 | 589 |
| R211 | On | 03/02/2011 | Bond Future | 2.50 | Call | | 4,396.00000 | 4,396,000 | | 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 | | 4,671.00000 | 4,671,000 | | 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 | | 4,119.00000 | 4,119,000 | | 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 | | | 2.50600 | 2.49600 | | | 0.00 | 0 | 2,518 |
| Total R212 Future | | | | | | | | | | 0.00 | 0 | 2,518 |
| R212 | On | 03/02/2011 | Bond Future | 3.00 | Call | | 4,750.00000 | 4,653,000 | | 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 | | 5,207.00000 | 5,110,000 | | 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 | | 4,290.00000 | 4,193,000 | | 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 | | | 8.36800 | 8.39300 | | | 0.00 | 0 | 0 |
| R213 | On | 05/05/2011 | Bond Future | | | 8.42900 | 8.45600 | | | 0.00 | 0 | 0 |
| R213 | On | 04/08/2011 | Bond Future | | | 8.49500 | 8.52200 | | | 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 | | 3,499.00000 | 3,282,000 | | 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 | | 3,042.00000 | 2,826,000 | | 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 | | 3,959.00000 | 3,743,000 | | 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 | | 4,024.00000 | 3,793,000 | | 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 | | 3,569.00000 | 3,339,000 | | 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 | | 4,482.00000 | 4,252,000 | | 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 | | 4,564.00000 | 4,336,000 | | 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 | | 4,111.00000 | 3,884,000 | | 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 | | 5,020.00000 | 4,792,000 | | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | 0.00 | 0 | 0 |
| Total for Bond | | | | | | | | | | 15,812,664.00 | 200 | 90,826 |
| GOVI | On | 03/02/2011 | GOVI | | | 346.24500 | 345.68000 | | | 0.00 | 0 | 211 |
| GOVI | On | 05/05/2011 | GOVI | | | 351.25000 | 350.67700 | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | | 0.00 | 0 | 211 |
| GOVI | On | 03/02/2011 | GOVI | 343.00 | Call | | 26,800.00000 | 32,450,000 | | 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 | | 26,700.00000 | 32,350,000 | | 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 | | 26,900.00000 | 32,550,000 | | 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 | | 16,770.00000 | 22,500,000 | | 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 | | 16,670.00000 | 22,400,000 | | 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 | | 16,870.00000 | 22,600,000 | | 0.00 | 0 | 0 |
| GOVI | On | 05/05/2011 | GOVI | 348.99 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | | 0.00 | 0 | 211 |
| Total for GOVI | | | | | | | | | | 0.00 | 0 | 211 |
| AL7T | On | 03/02/2011 | Index Future | | | 374.41100 | 373.81700 | | | 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 | | | 345.54400 | 344.94900 | | | 0.00 | 0 | 1,123 |
| ALBI | On | 05/05/2011 | Index Future | | | 350.53900 | 349.93600 | | | 0.00 | 0 | 2 |
| Total ALBI Future | | | | | | | | | | 0.00 | 0 | 1,125 |
| Total For ALBI | | | | | | | | | | 0.00 | 0 | 1,125 |
| CRD1 | On | 03/02/2011 | Index Future | | | 153.79000 | 153.65600 | | | 0.00 | 0 | 2 |
| CRD1 | On | 05/05/2011 | Index Future | | | 155.89100 | 155.75400 | | | 0.00 | 0 | 0 |
| Total CRD1 Future | | | | | | | | | | 0.00 | 0 | 2 |
| Total For CRD1 | | | | | | | | | | 0.00 | 0 | 2 |
| IGOV | On | 03/02/2011 | Index Future | | | 148.62500 | 148.51800 | | | 2,972,500.00 | 2 | 8 |
| IGOV | On | 05/05/2011 | Index Future | | | 150.77300 | 150.66500 | | | 0.00 | 0 | 0 |
| IGOV | On | 04/08/2011 | Index Future | | | 152.93900 | 152.82900 | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | | 2,972,500.00 | 2 | 8 |
| Total For IGOV | | | | | | | | | | 2,972,500.00 | 2 | 8 |

| 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 | | | 402.70400 | 402.41500 | | | 0.00 | 0 | 370 |
| Total ILBI Future | | | | | | | | | | 0.00 | 0 | 370 |
| Total For ILBI | | | | | | | | | | 0.00 | 0 | 370 |
| OTH1 | On | 03/02/2011 | Index Future | | | 341.38100 | 340.63200 | | | 0.00 | 0 | 3 |
| OTH1 | On | 05/05/2011 | Index Future | | | 346.31600 | 345.55600 | | | 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 | | | 342.18800 | 341.61000 | | | 0.00 | 0 | 100 |
| TRT1 | On | 05/05/2011 | Index Future | | | 346.86200 | 346.27600 | | | 0.00 | 0 | 0 |
| Total TRT1 Future | | | | | | | | | | 0.00 | 0 | 100 |
| Total For TRT1 | | | | | | | | | | 0.00 | 0 | 100 |
| Total for Index | | | | | | | | | | 2,972,500.00 | 2 | 1,638 |
| JIBAR | On | 19/01/2011 | Jibar Future | | | 5.52700 | 5.53000 | | | 0.00 | 0 | 7,791 |
| JIBAR | On | 16/02/2011 | Jibar Future | | | 5.48700 | 5.49000 | | | 0.00 | 0 | 2,500 |
| JIBAR | On | 16/03/2011 | Jibar Future | | | 5.46700 | 5.46000 | | | 0.00 | 500 | 6,890 |
| JIBAR | On | 20/04/2011 | Jibar Future | | | 5.45100 | 5.43000 | | | 0.00 | 0 | 2 |
| JIBAR | On | 18/05/2011 | Jibar Future | | | 5.45100 | 5.43000 | | | 0.00 | 0 | 2,000 |
| JIBAR | On | 15/06/2011 | Jibar Future | | | 5.45100 | 5.43000 | | | 0.00 | 7,000 | 3,790 |
| JIBAR | On | 21/09/2011 | Jibar Future | | | 5.55500 | 5.55000 | | | 0.00 | 500 | 15,590 |
| JIBAR | On | 21/12/2011 | Jibar Future | | | 5.80400 | 5.79000 | | | 0.00 | 0 | 5,290 |
| JIBAR | On | 20/03/2012 | Jibar Future | | | 6.08900 | 6.09000 | | | 0.00 | 0 | 290 |
| JIBAR | On | 20/06/2012 | Jibar Future | | | 6.42100 | 6.42000 | | | 0.00 | 0 | 390 |
| JIBAR | On | 19/09/2012 | Jibar Future | | | 6.73900 | 6.73000 | | | 0.00 | 0 | 41,490 |
| JIBAR | On | 19/12/2012 | Jibar Future | | | 6.96000 | 6.96000 | | | 0.00 | 0 | 390 |
| Total Jibar Future | | | | | | | | | | 0.00 | 8,000 | 86,413 |
| Total For JIBAR FUTURE | | | | | | | | | | 0.00 | 8,000 | 86,413 |
| Total for Jibar | | | | | | | | | | 0.00 | 8,000 | 86,413 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| Total for Derivatives : | | | | | | | | | | 18,785,164.00 | 8,202 | 179,088 |
| R155 | On | 31/08/2011 | Spot Bond | | | 5.87000 | 5.88500 | | | 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 | | | 7.32000 | 7.34000 | | | 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 | | | 8.29000 | 8.32000 | | | 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 | | | 7.16000 | 7.18000 | | | 0.00 | 0 | 0 |
| Total R201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R201 | | | | | | | | | | 0.00 | 0 | 0 |
| R202 | On | 07/12/2033 | Spot Bond | | | 2.65000 | 2.65000 | | | 0.00 | 0 | 0 |
| Total R202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | 0.00 | 0 | 0 |
| R203 | On | 15/09/2017 | Spot Bond | | | 7.94000 | 7.95500 | | | 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 | | | 8.08000 | 8.10000 | | | 0.00 | 0 | 0 |
| Total R204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | 0.00 | 0 | 0 |
| R206 | On | 15/01/2014 | Spot Bond | | | 6.77000 | 6.80000 | | | 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 | | | 8.16000 | 8.18500 | | | 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 | | | 8.18000 | 8.21000 | | | 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 | | | 8.25000 | 8.29500 | | | 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 | | | 2.70000 | 2.69000 | | | 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 | | | | | | | 18,785,164.00 | 8,202 | 169,588 |
| Total Options | | | | | | | 0.00 | 0 | 9,500 |
| Grand Total: | | | | | | | 18,785,164.00 | 8,202 | 179,088 |