



# Interest Rates Daily MTM Report

Daily summary for: 02/02/2011

| 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 |        |            | 7.78200   | 7.83600      |                   | 4.25       | 5,468,371.49         | 43               | 5,019         |
| R157                     | On | 05/05/2011 | Bond Future |        |            | 7.92400   | 7.98300      |                   | 4.75       | 5,254,696.32         | 43               | 2,605         |
| R157                     | On | 04/08/2011 | Bond Future |        |            | 8.08500   | 8.14900      |                   | 4.75       | 0.00                 | 0                | 0             |
| R157                     | On | 03/11/2011 | Bond Future |        |            | 8.25800   | 8.32700      |                   | 4.75       | 0.00                 | 0                | 3,694         |
| R157                     | On | 02/02/2012 | Bond Future |        |            | 8.39300   | 8.35000      |                   |            | 0.00                 | 0                | 0             |
| <b>Total R157 Future</b> |    |            |             |        |            |           |              |                   |            | <b>10,723,067.81</b> | <b>86</b>        | <b>11,318</b> |
| R157                     | On | 03/02/2011 | Bond Future | 7.90   | Call       |           | 334.00000    | 512,000           | 4.27       | 0.00                 | 0                | 0             |
| R157                     | On | 03/02/2011 | Bond Future | 7.90   | Put        |           | 59.00000     | 5,000             | 4.27       | 0.00                 | 0                | 0             |
| R157                     | On | 03/02/2011 | Bond Future | 7.95   | Call       |           | 511.00000    | 722,000           | 4.28       | 0.00                 | 0                | 0             |
| R157                     | On | 03/02/2011 | Bond Future | 7.95   | Put        |           | 22.00000     | 0,000             | 4.28       | 0.00                 | 0                | 0             |
| R157                     | On | 03/02/2011 | Bond Future | 7.85   | Call       |           | 192.00000    | 315,000           | 4.27       | 0.00                 | 0                | 0             |
| R157                     | On | 03/02/2011 | Bond Future | 7.85   | Put        |           | 132.00000    | 22,000            | 4.27       | 0.00                 | 0                | 0             |
| R157                     | On | 05/05/2011 | Bond Future | 7.75   | Call       |           | 743.00000    | 831,000           | 4.69       | 0.00                 | 0                | 0             |
| R157                     | On | 05/05/2011 | Bond Future | 7.75   | Put        |           | 1,693.00000  | 1,542,000         | 4.69       | 0.00                 | 0                | 0             |
| R157                     | On | 05/05/2011 | Bond Future | 7.80   | Call       |           | 823.00000    | 918,000           | 4.70       | 0.00                 | 0                | 0             |
| R157                     | On | 05/05/2011 | Bond Future | 7.80   | Put        |           | 1,569.00000  | 1,424,000         | 4.70       | 0.00                 | 0                | 0             |
| R157                     | On | 05/05/2011 | Bond Future | 7.70   | Call       |           | 667.00000    | 749,000           | 4.68       | 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 | 7.70   | Put        |           | 1,823.00000  | 1,665,000         | 4.68       | 0.00                 | 0                | 0             |
| R157                     | On | 05/05/2011 | Bond Future | 7.65   | Call       |           | 597.00000    | 673,000           | 4.67       | 0.00                 | 0                | 0             |
| R157                     | On | 05/05/2011 | Bond Future | 7.65   | Put        |           | 1,958.00000  | 1,794,000         | 4.67       | 0.00                 | 0                | 0             |
| R157                     | On | 04/08/2011 | Bond Future | 7.50   | Call       |           | 655.00000    | 720,000           | 4.54       | 0.00                 | 0                | 0             |
| R157                     | On | 04/08/2011 | Bond Future | 7.50   | Put        |           | 3,163.00000  | 2,984,000         | 4.54       | 0.00                 | 0                | 0             |
| R157                     | On | 04/08/2011 | Bond Future | 7.55   | Call       |           | 712.00000    | 781,000           | 4.55       | 0.00                 | 0                | 0             |
| R157                     | On | 04/08/2011 | Bond Future | 7.55   | Put        |           | 3,025.00000  | 2,849,000         | 4.55       | 0.00                 | 0                | 0             |
| R157                     | On | 04/08/2011 | Bond Future | 7.45   | Call       |           | 601.00000    | 663,000           | 4.53       | 0.00                 | 0                | 0             |
| R157                     | On | 04/08/2011 | Bond Future | 7.45   | Put        |           | 3,305.00000  | 3,123,000         | 4.53       | 0.00                 | 0                | 0             |
| R157                     | On | 03/11/2011 | Bond Future | 8.25   | Call       |           | 1,820.00000  | 1,939,000         | 4.75       | 0.00                 | 0                | 0             |
| R157                     | On | 03/11/2011 | Bond Future | 8.25   | Put        |           | 2,096.00000  | 1,968,000         | 4.75       | 0.00                 | 0                | 0             |
| R157                     | On | 03/11/2011 | Bond Future | 8.30   | Call       |           | 1,912.00000  | 2,035,000         | 4.77       | 0.00                 | 0                | 0             |
| R157                     | On | 03/11/2011 | Bond Future | 8.30   | Put        |           | 2,009.00000  | 1,885,000         | 4.77       | 0.00                 | 0                | 0             |
| R157                     | On | 03/11/2011 | Bond Future | 8.20   | Call       |           | 1,731.00000  | 1,846,000         | 4.73       | 0.00                 | 0                | 0             |
| R157                     | On | 03/11/2011 | Bond Future | 8.20   | Put        |           | 2,186.00000  | 2,054,000         | 4.73       | 0.00                 | 0                | 0             |
| R157                     | On | 02/02/2012 | Bond Future | 8.50   | Call       |           | 0.00000      | 358,000           |            | 0.00                 | 0                | 0             |
| R157                     | On | 02/02/2012 | Bond Future | 8.50   | Put        |           | 0.00000      | 0,000             |            | 0.00                 | 0                | 0             |
| R157                     | On | 02/02/2012 | Bond Future | 8.55   | Call       |           | 0.00000      | 524,000           |            | 0.00                 | 0                | 0             |
| R157                     | On | 02/02/2012 | Bond Future | 8.55   | Put        |           | 0.00000      | 0,000             |            | 0.00                 | 0                | 0             |
| R157                     | On | 02/02/2012 | Bond Future | 8.45   | Call       |           | 0.00000      | 191,000           |            | 0.00                 | 0                | 0             |
| R157                     | On | 02/02/2012 | Bond Future | 8.45   | Put        |           | 0.00000      | 0,000             |            | 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>10,723,067.81</b> | <b>86</b>        | <b>11,318</b> |
| R186                     | On | 03/02/2011 | Bond Future |        |            | 8.60100   | 8.65900      |                   | 12.00      | 0.00                 | 0                | 25,653        |
| R186                     | On | 05/05/2011 | Bond Future |        |            | 8.68600   | 8.74600      |                   | 12.50      | 0.00                 | 0                | 8,235         |

| Contract Details         |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest |
|--------------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|---------------|
| R186                     | On | 04/08/2011 |        |            | 8.77500   | 8.83700      |                   | 12.75      | 0.00                  | 0                | 140           |
| R186                     | On | 03/11/2011 |        |            | 8.86200   | 8.92600      |                   | 12.50      | 293,741,150.00        | 2,500            | 12,959        |
| R186                     | On | 02/02/2012 |        |            | 8.92900   | 8.95000      |                   |            | 0.00                  | 0                | 0             |
| <b>Total R186 Future</b> |    |            |        |            |           |              |                   |            | <b>293,741,150.00</b> | <b>2,500</b>     | <b>46,987</b> |
| R186                     | On | 03/02/2011 | 9.00   | Call       |           | 3,179.00000  | 3,733,000         | 12.12      | 0.00                  | 0                | 0             |
| R186                     | On | 03/02/2011 | 9.00   | Put        |           | 0.00000      | 0,000             | 12.12      | 0.00                  | 0                | 0             |
| R186                     | On | 03/02/2011 | 9.05   | Call       |           | 3,634.00000  | 4,188,000         | 12.14      | 0.00                  | 0                | 0             |
| R186                     | On | 03/02/2011 | 9.05   | Put        |           | 0.00000      | 0,000             | 12.14      | 0.00                  | 0                | 0             |
| R186                     | On | 03/02/2011 | 8.95   | Call       |           | 2,722.00000  | 3,275,000         | 12.10      | 0.00                  | 0                | 0             |
| R186                     | On | 03/02/2011 | 8.95   | Put        |           | 1.00000      | 0,000             | 12.10      | 0.00                  | 0                | 0             |
| R186                     | On | 03/02/2011 | 7.75   | Put        |           | 9,145.00000  | 8,591,000         | 11.56      | 0.00                  | 0                | 0             |
| R186                     | On | 03/02/2011 | 7.75   | Call       |           | 0.00000      | 0,000             | 11.56      | 0.00                  | 0                | 3,000         |
| R186                     | On | 05/05/2011 | 8.75   | Call       |           | 3,008.00000  | 3,290,000         | 12.50      | 0.00                  | 0                | 0             |
| R186                     | On | 05/05/2011 | 8.75   | Put        |           | 2,971.00000  | 2,691,000         | 12.50      | 0.00                  | 0                | 0             |
| R186                     | On | 05/05/2011 | 8.80   | Call       |           | 3,248.00000  | 3,544,000         | 12.53      | 0.00                  | 0                | 0             |
| R186                     | On | 05/05/2011 | 8.80   | Put        |           | 2,746.00000  | 2,479,000         | 12.53      | 0.00                  | 0                | 0             |
| R186                     | On | 05/05/2011 | 8.70   | Call       |           | 2,779.00000  | 3,046,000         | 12.47      | 0.00                  | 0                | 0             |
| R186                     | On | 05/05/2011 | 8.70   | Put        |           | 3,210.00000  | 2,914,000         | 12.47      | 0.00                  | 0                | 0             |
| R186                     | On | 05/05/2011 | 8.00   | Put        |           | 7,940.00000  | 7,469,000         | 12.11      | 0.00                  | 0                | 0             |
| R186                     | On | 05/05/2011 | 8.00   | Call       |           | 655.00000    | 747,000           | 12.11      | 0.00                  | 0                | 5,500         |
| R186                     | On | 04/08/2011 | 8.25   | Call       |           | 1,909.00000  | 2,081,000         | 12.29      | 0.00                  | 0                | 0             |
| R186                     | On | 04/08/2011 | 8.25   | Put        |           | 7,473.00000  | 7,075,000         | 12.29      | 0.00                  | 0                | 0             |
| R186                     | On | 04/08/2011 | 8.30   | Call       |           | 2,058.00000  | 2,240,000         | 12.31      | 0.00                  | 0                | 0             |
| R186                     | On | 04/08/2011 | 8.30   | Put        |           | 7,133.00000  | 6,745,000         | 12.31      | 0.00                  | 0                | 0             |
| R186                     | On | 04/08/2011 | 8.20   | Call       |           | 1,767.00000  | 1,930,000         | 12.26      | 0.00                  | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|---------------|
| R186                     | On | 04/08/2011 | Bond Future | 8.20   | Put        |           | 7,823.00000  | 7,416,000         | 12.26      | 0.00                  | 0                | 0             |
| R186                     | On | 03/11/2011 | Bond Future | 9.00   | Call       |           | 5,382.00000  | 5,691,000         | 12.50      | 0.00                  | 0                | 0             |
| R186                     | On | 03/11/2011 | Bond Future | 9.00   | Put        |           | 4,720.00000  | 4,453,000         | 12.50      | 0.00                  | 0                | 0             |
| R186                     | On | 03/11/2011 | Bond Future | 9.05   | Call       |           | 5,621.00000  | 5,937,000         | 12.54      | 0.00                  | 0                | 0             |
| R186                     | On | 03/11/2011 | Bond Future | 9.05   | Put        |           | 4,516.00000  | 4,255,000         | 12.54      | 0.00                  | 0                | 0             |
| R186                     | On | 03/11/2011 | Bond Future | 8.95   | Call       |           | 5,148.00000  | 5,449,000         | 12.47      | 0.00                  | 0                | 0             |
| R186                     | On | 03/11/2011 | Bond Future | 8.95   | Put        |           | 4,933.00000  | 4,657,000         | 12.47      | 0.00                  | 0                | 0             |
| R186                     | On | 02/02/2012 | Bond Future | 9.00   | Call       |           | 0.00000      | 629,000           |            | 0.00                  | 0                | 0             |
| R186                     | On | 02/02/2012 | Bond Future | 9.00   | Put        |           | 0.00000      | 0,000             |            | 0.00                  | 0                | 0             |
| R186                     | On | 02/02/2012 | Bond Future | 9.05   | Call       |           | 0.00000      | 1,069,000         |            | 0.00                  | 0                | 0             |
| R186                     | On | 02/02/2012 | Bond Future | 9.05   | Put        |           | 0.00000      | 0,000             |            | 0.00                  | 0                | 0             |
| R186                     | On | 02/02/2012 | Bond Future | 8.95   | Call       |           | 0.00000      | 187,000           |            | 0.00                  | 0                | 0             |
| R186                     | On | 02/02/2012 | Bond Future | 8.95   | Put        |           | 0.00000      | 0,000             |            | 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>293,741,150.00</b> | <b>2,500</b>     | <b>55,487</b> |
| R201                     | On | 03/02/2011 | Bond Future |        |            | 7.62200   | 7.67600      |                   | 4.00       | 56,109,660.45         | 535              | 5             |
| R201                     | On | 05/05/2011 | Bond Future |        |            | 7.76800   | 7.82700      |                   | 4.25       | 56,921,314.30         | 535              | 484           |
| R201                     | On | 04/08/2011 | Bond Future |        |            | 7.93800   | 8.00200      |                   | 4.25       | 0.00                  | 0                | 0             |
| R201                     | On | 03/11/2011 | Bond Future |        |            | 8.11900   | 8.18900      |                   | 4.00       | 0.00                  | 0                | 0             |
| R201                     | On | 02/02/2012 | Bond Future |        |            | 8.25600   | 8.20000      |                   |            | 0.00                  | 0                | 0             |
| <b>Total R201 Future</b> |    |            |             |        |            |           |              |                   |            | <b>113,030,974.75</b> | <b>1,070</b>     | <b>489</b>    |
| R201                     | On | 03/02/2011 | Bond Future | 8.00   | Call       |           | 1,083.00000  | 1,265,000         | 4.05       | 0.00                  | 0                | 0             |
| R201                     | On | 03/02/2011 | Bond Future | 8.00   | Put        |           | 0.00000      | 0,000             | 4.05       | 0.00                  | 0                | 0             |
| R201                     | On | 03/02/2011 | Bond Future | 8.05   | Call       |           | 1,249.00000  | 1,431,000         | 4.06       | 0.00                  | 0                | 0             |
| R201                     | On | 03/02/2011 | Bond Future | 8.05   | Put        |           | 0.00000      | 0,000             | 4.06       | 0.00                  | 0                | 0             |
| R201                     | On | 03/02/2011 | Bond Future | 7.95   | Call       |           | 917.00000    | 1,099,000         | 4.04       | 0.00                  | 0                | 0             |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R201             | On | 03/02/2011 | Bond Future | 7.95   | Put        |           | 0.00000      | 0,000             | 4.04       | 0.00  | 0                | 0             |
| R201             | On | 05/05/2011 | Bond Future | 7.75   | Call       |           | 794.00000    | 878,000           | 4.25       | 0.00  | 0                | 0             |
| R201             | On | 05/05/2011 | Bond Future | 7.75   | Put        |           | 1,037.00000  | 935,000           | 4.25       | 0.00  | 0                | 0             |
| R201             | On | 05/05/2011 | Bond Future | 7.80   | Call       |           | 870.00000    | 959,000           | 4.26       | 0.00  | 0                | 0             |
| R201             | On | 05/05/2011 | Bond Future | 7.80   | Put        |           | 955.00000    | 858,000           | 4.26       | 0.00  | 0                | 0             |
| R201             | On | 05/05/2011 | Bond Future | 7.70   | Call       |           | 719.00000    | 798,000           | 4.23       | 0.00  | 0                | 0             |
| R201             | On | 05/05/2011 | Bond Future | 7.70   | Put        |           | 1,120.00000  | 1,013,000         | 4.23       | 0.00  | 0                | 0             |
| R201             | On | 04/08/2011 | Bond Future | 7.25   | Call       |           | 386.00000    | 428,000           | 4.00       | 0.00  | 0                | 0             |
| R201             | On | 04/08/2011 | Bond Future | 7.25   | Put        |           | 2,626.00000  | 2,480,000         | 4.00       | 0.00  | 0                | 0             |
| R201             | On | 04/08/2011 | Bond Future | 7.30   | Call       |           | 426.00000    | 471,000           | 4.02       | 0.00  | 0                | 0             |
| R201             | On | 04/08/2011 | Bond Future | 7.30   | Put        |           | 2,516.00000  | 2,372,000         | 4.02       | 0.00  | 0                | 0             |
| R201             | On | 04/08/2011 | Bond Future | 7.20   | Call       |           | 351.00000    | 390,000           | 3.99       | 0.00  | 0                | 0             |
| R201             | On | 04/08/2011 | Bond Future | 7.20   | Put        |           | 2,742.00000  | 2,593,000         | 3.99       | 0.00  | 0                | 0             |
| R201             | On | 03/11/2011 | Bond Future | 8.00   | Call       |           | 1,188.00000  | 1,274,000         | 3.94       | 0.00  | 0                | 0             |
| R201             | On | 03/11/2011 | Bond Future | 8.00   | Put        |           | 1,706.00000  | 1,600,000         | 3.94       | 0.00  | 0                | 0             |
| R201             | On | 03/11/2011 | Bond Future | 8.05   | Call       |           | 1,254.00000  | 1,342,000         | 3.95       | 0.00  | 0                | 0             |
| R201             | On | 03/11/2011 | Bond Future | 8.05   | Put        |           | 1,634.00000  | 1,531,000         | 3.95       | 0.00  | 0                | 0             |
| R201             | On | 03/11/2011 | Bond Future | 7.95   | Call       |           | 1,125.00000  | 1,207,000         | 3.92       | 0.00  | 0                | 0             |
| R201             | On | 03/11/2011 | Bond Future | 7.95   | Put        |           | 1,780.00000  | 1,671,000         | 3.92       | 0.00  | 0                | 0             |
| R201             | On | 02/02/2012 | Bond Future | 8.25   | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0             |
| R201             | On | 02/02/2012 | Bond Future | 8.25   | Put        |           | 0.00000      | 15,000            |            | 0.00  | 0                | 0             |
| R201             | On | 02/02/2012 | Bond Future | 8.30   | Call       |           | 0.00000      | 111,000           |            | 0.00  | 0                | 0             |
| R201             | On | 02/02/2012 | Bond Future | 8.30   | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0             |
| R201             | On | 02/02/2012 | Bond Future | 8.20   | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0             |
| R201             | On | 02/02/2012 | Bond Future | 8.20   | Put        |           | 0.00000      | 142,000           |            | 0.00  | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                   | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------------------|------------------|---------------|
| <b>Total R201 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>      |
| <b>Total For R201</b>    |    |            |             |        |            |           |              |                   |            | <b>113,030,974.75</b>   | <b>1,070</b>     | <b>489</b>    |
| R202                     | On | 03/02/2011 | Bond Future |        |            | 0.48600   | 0.46700      |                   |            | 677,675,375.60          | 4,118            | 19            |
| R202                     | On | 05/05/2011 | Bond Future |        |            | 0.41000   | 0.39100      |                   |            | 599,177,879.38          | 3,589            | 10,089        |
| <b>Total R202 Future</b> |    |            |             |        |            |           |              |                   |            | <b>1,276,853,254.98</b> | <b>7,707</b>     | <b>10,108</b> |
| R202                     | On | 03/02/2011 | Bond Future | 3.05   | Call       |           | 57,977.00000 | 57,427,000        |            | 0.00                    | 0                | 0             |
| R202                     | On | 03/02/2011 | Bond Future | 3.05   | Put        |           | 0.00000      | 0,000             |            | 0.00                    | 0                | 0             |
| R202                     | On | 03/02/2011 | Bond Future | 3.10   | Call       |           | 58,824.00000 | 58,274,000        |            | 0.00                    | 0                | 0             |
| R202                     | On | 03/02/2011 | Bond Future | 3.10   | Put        |           | 0.00000      | 0,000             |            | 0.00                    | 0                | 0             |
| R202                     | On | 03/02/2011 | Bond Future | 3.00   | Call       |           | 57,121.00000 | 56,571,000        |            | 0.00                    | 0                | 0             |
| R202                     | On | 03/02/2011 | Bond Future | 3.00   | Put        |           | 0.00000      | 0,000             |            | 0.00                    | 0                | 0             |
| R202                     | On | 05/05/2011 | Bond Future | 2.05   | Call       |           | 40,841.00000 | 40,289,000        |            | 0.00                    | 0                | 0             |
| R202                     | On | 05/05/2011 | Bond Future | 2.05   | Put        |           | 0.00000      | 0,000             |            | 0.00                    | 0                | 0             |
| R202                     | On | 05/05/2011 | Bond Future | 2.10   | Call       |           | 41,869.00000 | 41,317,000        |            | 0.00                    | 0                | 0             |
| R202                     | On | 05/05/2011 | Bond Future | 2.10   | Put        |           | 0.00000      | 0,000             |            | 0.00                    | 0                | 0             |
| R202                     | On | 05/05/2011 | Bond Future | 2.00   | Call       |           | 39,802.00000 | 39,251,000        |            | 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>1,276,853,254.98</b> | <b>7,707</b>     | <b>10,108</b> |
| R203                     | On | 03/02/2011 | Bond Future |        |            | 8.26100   | 8.32600      |                   | 6.75       | 0.00                    | 0                | 1,402         |
| R203                     | On | 05/05/2011 | Bond Future |        |            | 8.38400   | 8.45200      |                   | 7.25       | 0.00                    | 0                | 516           |
| R203                     | On | 04/08/2011 | Bond Future |        |            | 8.51700   | 8.58800      |                   | 7.25       | 0.00                    | 0                | 0             |
| R203                     | On | 03/11/2011 | Bond Future |        |            | 8.65500   | 8.73100      |                   | 7.25       | 0.00                    | 0                | 1,404         |
| R203                     | On | 02/02/2012 | Bond Future |        |            | 8.76600   | 8.75000      |                   |            | 0.00                    | 0                | 0             |
| <b>Total R203 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b>             | <b>0</b>         | <b>3,322</b>  |
| R203                     | On | 03/02/2011 | Bond Future | 8.50   | Call       |           | 874.00000    | 1,188,000         | 6.84       | 0.00                    | 0                | 0             |
| R203                     | On | 03/02/2011 | Bond Future | 8.50   | Put        |           | 11.00000     | 0,000             | 6.84       | 0.00                    | 0                | 0             |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R203             | On | 03/02/2011 | Bond Future | 8.55   | Call       |           | 1,113.00000  | 1,434,000         | 6.85       | 0.00  | 0                | 0             |
| R203             | On | 03/02/2011 | Bond Future | 8.55   | Put        |           | 3.00000      | 0,000             | 6.85       | 0.00  | 0                | 0             |
| R203             | On | 03/02/2011 | Bond Future | 8.45   | Call       |           | 646.00000    | 942,000           | 6.82       | 0.00  | 0                | 0             |
| R203             | On | 03/02/2011 | Bond Future | 8.45   | Put        |           | 30.00000     | 1,000             | 6.82       | 0.00  | 0                | 0             |
| R203             | On | 03/02/2011 | Bond Future | 8.00   | Put        |           | 1,643.00000  | 1,318,000         | 6.59       | 0.00  | 0                | 0             |
| R203             | On | 03/02/2011 | Bond Future | 8.00   | Call       |           | 0.00000      | 0,000             | 6.59       | 0.00  | 0                | 1,000         |
| R203             | On | 05/05/2011 | Bond Future | 8.25   | Call       |           | 1,015.00000  | 1,144,000         | 7.16       | 0.00  | 0                | 0             |
| R203             | On | 05/05/2011 | Bond Future | 8.25   | Put        |           | 1,992.00000  | 1,794,000         | 7.16       | 0.00  | 0                | 0             |
| R203             | On | 05/05/2011 | Bond Future | 8.30   | Call       |           | 1,116.00000  | 1,254,000         | 7.17       | 0.00  | 0                | 0             |
| R203             | On | 05/05/2011 | Bond Future | 8.30   | Put        |           | 1,850.00000  | 1,661,000         | 7.17       | 0.00  | 0                | 0             |
| R203             | On | 05/05/2011 | Bond Future | 8.20   | Call       |           | 920.00000    | 1,041,000         | 7.14       | 0.00  | 0                | 0             |
| R203             | On | 05/05/2011 | Bond Future | 8.20   | Put        |           | 2,141.00000  | 1,934,000         | 7.14       | 0.00  | 0                | 0             |
| R203             | On | 04/08/2011 | Bond Future | 8.00   | Call       |           | 932.00000    | 1,030,000         | 6.93       | 0.00  | 0                | 0             |
| R203             | On | 04/08/2011 | Bond Future | 8.00   | Put        |           | 3,700.00000  | 3,469,000         | 6.93       | 0.00  | 0                | 0             |
| R203             | On | 04/08/2011 | Bond Future | 8.05   | Call       |           | 1,008.00000  | 1,111,000         | 6.95       | 0.00  | 0                | 0             |
| R203             | On | 04/08/2011 | Bond Future | 8.05   | Put        |           | 3,537.00000  | 3,311,000         | 6.95       | 0.00  | 0                | 0             |
| R203             | On | 04/08/2011 | Bond Future | 7.95   | Call       |           | 861.00000    | 954,000           | 6.90       | 0.00  | 0                | 0             |
| R203             | On | 04/08/2011 | Bond Future | 7.95   | Put        |           | 3,869.00000  | 3,632,000         | 6.90       | 0.00  | 0                | 0             |
| R203             | On | 03/11/2011 | Bond Future | 8.50   | Call       |           | 1,975.00000  | 2,125,000         | 7.13       | 0.00  | 0                | 0             |
| R203             | On | 03/11/2011 | Bond Future | 8.50   | Put        |           | 3,009.00000  | 2,820,000         | 7.13       | 0.00  | 0                | 0             |
| R203             | On | 03/11/2011 | Bond Future | 8.55   | Call       |           | 2,080.00000  | 2,235,000         | 7.15       | 0.00  | 0                | 0             |
| R203             | On | 03/11/2011 | Bond Future | 8.55   | Put        |           | 2,889.00000  | 2,705,000         | 7.15       | 0.00  | 0                | 0             |
| R203             | On | 03/11/2011 | Bond Future | 8.45   | Call       |           | 1,873.00000  | 2,019,000         | 7.11       | 0.00  | 0                | 0             |
| R203             | On | 03/11/2011 | Bond Future | 8.45   | Put        |           | 3,133.00000  | 2,940,000         | 7.11       | 0.00  | 0                | 0             |
| R203             | On | 02/02/2012 | Bond Future | 8.75   | 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 |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R203                     | On | 02/02/2012 | Bond Future | 8.75   | Put        |           | 0.00000      | 69,000            |            | 0.00        | 0                | 0             |
| R203                     | On | 02/02/2012 | Bond Future | 8.80   | Call       |           | 0.00000      | 146,000           |            | 0.00        | 0                | 0             |
| R203                     | On | 02/02/2012 | Bond Future | 8.80   | Put        |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| R203                     | On | 02/02/2012 | Bond Future | 8.70   | Call       |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| R203                     | On | 02/02/2012 | Bond Future | 8.70   | Put        |           | 0.00000      | 284,000           |            | 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>0.00</b> | <b>0</b>         | <b>4,322</b>  |
| R204                     | On | 03/02/2011 | Bond Future |        |            | 8.41100   | 8.46500      |                   | 8.25       | 0.00        | 0                | 1,914         |
| R204                     | On | 05/05/2011 | Bond Future |        |            | 8.52700   | 8.58300      |                   | 8.50       | 0.00        | 0                | 100           |
| R204                     | On | 04/08/2011 | Bond Future |        |            | 8.65100   | 8.71000      |                   | 8.50       | 0.00        | 0                | 0             |
| R204                     | On | 03/11/2011 | Bond Future |        |            | 8.77600   | 8.83800      |                   | 8.25       | 0.00        | 0                | 1,867         |
| R204                     | On | 02/02/2012 | Bond Future |        |            | 8.87400   | 8.90000      |                   |            | 0.00        | 0                | 0             |
| <b>Total R204 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>3,881</b>  |
| R204                     | On | 03/02/2011 | Bond Future | 8.50   | Call       |           | 349.00000    | 521,000           | 8.25       | 0.00        | 0                | 0             |
| R204                     | On | 03/02/2011 | Bond Future | 8.50   | Put        |           | 154.00000    | 25,000            | 8.25       | 0.00        | 0                | 0             |
| R204                     | On | 03/02/2011 | Bond Future | 8.55   | Call       |           | 546.00000    | 779,000           | 8.27       | 0.00        | 0                | 0             |
| R204                     | On | 03/02/2011 | Bond Future | 8.55   | Put        |           | 74.00000     | 6,000             | 8.27       | 0.00        | 0                | 0             |
| R204                     | On | 03/02/2011 | Bond Future | 8.45   | Call       |           | 200.00000    | 300,000           | 8.23       | 0.00        | 0                | 0             |
| R204                     | On | 03/02/2011 | Bond Future | 8.45   | Put        |           | 284.00000    | 82,000            | 8.23       | 0.00        | 0                | 0             |
| R204                     | On | 05/05/2011 | Bond Future | 8.50   | Call       |           | 1,498.00000  | 1,634,000         | 8.50       | 0.00        | 0                | 0             |
| R204                     | On | 05/05/2011 | Bond Future | 8.50   | Put        |           | 1,947.00000  | 1,780,000         | 8.50       | 0.00        | 0                | 0             |
| R204                     | On | 05/05/2011 | Bond Future | 8.55   | Call       |           | 1,627.00000  | 1,771,000         | 8.52       | 0.00        | 0                | 0             |
| R204                     | On | 05/05/2011 | Bond Future | 8.55   | Put        |           | 1,805.00000  | 1,646,000         | 8.52       | 0.00        | 0                | 0             |
| R204                     | On | 05/05/2011 | Bond Future | 8.45   | Call       |           | 1,375.00000  | 1,503,000         | 8.48       | 0.00        | 0                | 0             |
| R204                     | On | 05/05/2011 | Bond Future | 8.45   | Put        |           | 2,096.00000  | 1,921,000         | 8.48       | 0.00        | 0                | 0             |
| R204                     | On | 04/08/2011 | Bond Future | 8.00   | Call       |           | 870.00000    | 948,000           | 8.14       | 0.00        | 0                | 0             |



| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R204                     | On | 04/08/2011 | Bond Future | 8.00   | Put        |           | 4,672.00000  | 4,441,000         | 8.14       | 0.00        | 0                | 0             |
| R204                     | On | 04/08/2011 | Bond Future | 8.05   | Call       |           | 944.00000    | 1,027,000         | 8.16       | 0.00        | 0                | 0             |
| R204                     | On | 04/08/2011 | Bond Future | 8.05   | Put        |           | 4,472.00000  | 4,246,000         | 8.16       | 0.00        | 0                | 0             |
| R204                     | On | 04/08/2011 | Bond Future | 7.95   | Call       |           | 799.00000    | 873,000           | 8.11       | 0.00        | 0                | 0             |
| R204                     | On | 04/08/2011 | Bond Future | 7.95   | Put        |           | 4,876.00000  | 4,641,000         | 8.11       | 0.00        | 0                | 0             |
| R204                     | On | 03/11/2011 | Bond Future | 8.75   | Call       |           | 2,607.00000  | 2,759,000         | 8.25       | 0.00        | 0                | 0             |
| R204                     | On | 03/11/2011 | Bond Future | 8.75   | Put        |           | 3,053.00000  | 2,891,000         | 8.25       | 0.00        | 0                | 0             |
| R204                     | On | 03/11/2011 | Bond Future | 8.80   | Call       |           | 2,735.00000  | 2,891,000         | 8.28       | 0.00        | 0                | 0             |
| R204                     | On | 03/11/2011 | Bond Future | 8.80   | Put        |           | 2,927.00000  | 2,769,000         | 8.28       | 0.00        | 0                | 0             |
| R204                     | On | 03/11/2011 | Bond Future | 8.70   | Call       |           | 2,475.00000  | 2,622,000         | 8.20       | 0.00        | 0                | 0             |
| R204                     | On | 03/11/2011 | Bond Future | 8.70   | Put        |           | 3,176.00000  | 3,009,000         | 8.20       | 0.00        | 0                | 0             |
| R204                     | On | 02/02/2012 | Bond Future | 9.00   | Call       |           | 0.00000      | 618,000           |            | 0.00        | 0                | 0             |
| R204                     | On | 02/02/2012 | Bond Future | 9.00   | Put        |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| R204                     | On | 02/02/2012 | Bond Future | 9.05   | Call       |           | 0.00000      | 861,000           |            | 0.00        | 0                | 0             |
| R204                     | On | 02/02/2012 | Bond Future | 9.05   | Put        |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| R204                     | On | 02/02/2012 | Bond Future | 8.95   | Call       |           | 0.00000      | 373,000           |            | 0.00        | 0                | 0             |
| R204                     | On | 02/02/2012 | Bond Future | 8.95   | Put        |           | 0.00000      | 0,000             |            | 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>0.00</b> | <b>0</b>         | <b>3,881</b>  |
| R206                     | On | 03/02/2011 | Bond Future |        |            | 7.30200   | 7.35100      |                   | 3.00       | 0.00        | 0                | 0             |
| R206                     | On | 05/05/2011 | Bond Future |        |            | 7.45900   | 7.51400      |                   | 3.25       | 0.00        | 0                | 0             |
| R206                     | On | 04/08/2011 | Bond Future |        |            | 7.65100   | 7.71200      |                   | 3.25       | 0.00        | 0                | 0             |
| R206                     | On | 03/11/2011 | Bond Future |        |            | 7.85500   | 7.92400      |                   | 3.00       | 0.00        | 0                | 0             |
| R206                     | On | 02/02/2012 | Bond Future |        |            | 8.00900   | 8.00000      |                   |            | 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       |           | 1,672.00000  | 1,800,000         | 3.13       | 0.00        | 0                | 0             |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R206             | On | 03/02/2011 | Bond Future | 8.00   | Put        |           | 0.00000      | 0,000             | 3.13       | 0.00  | 0                | 0             |
| R206             | On | 03/02/2011 | Bond Future | 8.05   | Call       |           | 1,800.00000  | 1,927,000         | 3.13       | 0.00  | 0                | 0             |
| R206             | On | 03/02/2011 | Bond Future | 8.05   | Put        |           | 0.00000      | 0,000             | 3.13       | 0.00  | 0                | 0             |
| R206             | On | 03/02/2011 | Bond Future | 7.95   | Call       |           | 1,545.00000  | 1,672,000         | 3.12       | 0.00  | 0                | 0             |
| R206             | On | 03/02/2011 | Bond Future | 7.95   | Put        |           | 0.00000      | 0,000             | 3.12       | 0.00  | 0                | 0             |
| R206             | On | 05/05/2011 | Bond Future | 7.50   | Call       |           | 653.00000    | 717,000           | 3.25       | 0.00  | 0                | 0             |
| R206             | On | 05/05/2011 | Bond Future | 7.50   | Put        |           | 686.00000    | 619,000           | 3.25       | 0.00  | 0                | 0             |
| R206             | On | 05/05/2011 | Bond Future | 7.55   | Call       |           | 715.00000    | 783,000           | 3.26       | 0.00  | 0                | 0             |
| R206             | On | 05/05/2011 | Bond Future | 7.55   | Put        |           | 629.00000    | 565,000           | 3.26       | 0.00  | 0                | 0             |
| R206             | On | 05/05/2011 | Bond Future | 7.45   | Call       |           | 595.00000    | 655,000           | 3.24       | 0.00  | 0                | 0             |
| R206             | On | 05/05/2011 | Bond Future | 7.45   | Put        |           | 748.00000    | 677,000           | 3.24       | 0.00  | 0                | 0             |
| R206             | On | 04/08/2011 | Bond Future | 7.00   | Call       |           | 313.00000    | 345,000           | 3.09       | 0.00  | 0                | 0             |
| R206             | On | 04/08/2011 | Bond Future | 7.00   | Put        |           | 1,875.00000  | 1,774,000         | 3.09       | 0.00  | 0                | 0             |
| R206             | On | 04/08/2011 | Bond Future | 7.05   | Call       |           | 344.00000    | 377,000           | 3.11       | 0.00  | 0                | 0             |
| R206             | On | 04/08/2011 | Bond Future | 7.05   | Put        |           | 1,795.00000  | 1,696,000         | 3.11       | 0.00  | 0                | 0             |
| R206             | On | 04/08/2011 | Bond Future | 6.95   | Call       |           | 286.00000    | 316,000           | 3.08       | 0.00  | 0                | 0             |
| R206             | On | 04/08/2011 | Bond Future | 6.95   | Put        |           | 1,959.00000  | 1,856,000         | 3.08       | 0.00  | 0                | 0             |
| R206             | On | 03/11/2011 | Bond Future | 7.75   | Call       |           | 877.00000    | 937,000           | 2.95       | 0.00  | 0                | 0             |
| R206             | On | 03/11/2011 | Bond Future | 7.75   | Put        |           | 1,219.00000  | 1,144,000         | 2.95       | 0.00  | 0                | 0             |
| R206             | On | 03/11/2011 | Bond Future | 7.80   | Call       |           | 924.00000    | 987,000           | 2.96       | 0.00  | 0                | 0             |
| R206             | On | 03/11/2011 | Bond Future | 7.80   | Put        |           | 1,168.00000  | 1,095,000         | 2.96       | 0.00  | 0                | 0             |
| R206             | On | 03/11/2011 | Bond Future | 7.70   | Call       |           | 830.00000    | 889,000           | 2.94       | 0.00  | 0                | 0             |
| R206             | On | 03/11/2011 | Bond Future | 7.70   | Put        |           | 1,271.00000  | 1,194,000         | 2.94       | 0.00  | 0                | 0             |
| R206             | On | 02/02/2012 | Bond Future | 8.00   | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0             |
| R206             | On | 02/02/2012 | Bond Future | 8.00   | Put        |           | 0.00000      | 16,000            |            | 0.00  | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R206                     | On | 02/02/2012 | Bond Future | 8.05   | Call       |           | 0.00000      | 72,000            |            | 0.00        | 0                | 0             |
| R206                     | On | 02/02/2012 | Bond Future | 8.05   | Put        |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| R206                     | On | 02/02/2012 | Bond Future | 7.95   | Call       |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| R206                     | On | 02/02/2012 | Bond Future | 7.95   | Put        |           | 0.00000      | 103,000           |            | 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 |        |            | 8.47600   | 8.55000      |                   | 9.25       | 0.00        | 0                | 800           |
| R207                     | On | 05/05/2011 | Bond Future |        |            | 8.58300   | 8.66000      |                   | 9.50       | 0.00        | 0                | 285           |
| R207                     | On | 04/08/2011 | Bond Future |        |            | 8.69900   | 8.77900      |                   | 9.75       | 0.00        | 0                | 0             |
| R207                     | On | 03/11/2011 | Bond Future |        |            | 8.80900   | 8.89200      |                   | 9.50       | 0.00        | 0                | 600           |
| R207                     | On | 02/02/2012 | Bond Future |        |            | 8.89700   | 8.95000      |                   |            | 0.00        | 0                | 0             |
| <b>Total R207 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>1,685</b>  |
| R207                     | On | 03/02/2011 | Bond Future | 8.75   | Call       |           | 1,167.00000  | 1,592,000         | 9.34       | 0.00        | 0                | 0             |
| R207                     | On | 03/02/2011 | Bond Future | 8.75   | Put        |           | 8.00000      | 0,000             | 9.34       | 0.00        | 0                | 0             |
| R207                     | On | 03/02/2011 | Bond Future | 8.80   | Call       |           | 1,448.00000  | 1,879,000         | 9.36       | 0.00        | 0                | 0             |
| R207                     | On | 03/02/2011 | Bond Future | 8.80   | Put        |           | 2.00000      | 0,000             | 9.36       | 0.00        | 0                | 0             |
| R207                     | On | 03/02/2011 | Bond Future | 8.70   | Call       |           | 896.00000    | 1,305,000         | 9.32       | 0.00        | 0                | 0             |
| R207                     | On | 03/02/2011 | Bond Future | 8.70   | Put        |           | 25.00000     | 1,000             | 9.32       | 0.00        | 0                | 0             |
| R207                     | On | 05/05/2011 | Bond Future | 8.50   | Call       |           | 1,364.00000  | 1,551,000         | 9.41       | 0.00        | 0                | 0             |
| R207                     | On | 05/05/2011 | Bond Future | 8.50   | Put        |           | 2,280.00000  | 2,028,000         | 9.41       | 0.00        | 0                | 0             |
| R207                     | On | 05/05/2011 | Bond Future | 8.55   | Call       |           | 1,489.00000  | 1,688,000         | 9.42       | 0.00        | 0                | 0             |
| R207                     | On | 05/05/2011 | Bond Future | 8.55   | Put        |           | 2,117.00000  | 1,877,000         | 9.42       | 0.00        | 0                | 0             |
| R207                     | On | 05/05/2011 | Bond Future | 8.45   | Call       |           | 1,246.00000  | 1,422,000         | 9.39       | 0.00        | 0                | 0             |
| R207                     | On | 05/05/2011 | Bond Future | 8.45   | Put        |           | 2,450.00000  | 2,187,000         | 9.39       | 0.00        | 0                | 0             |
| R207                     | On | 04/08/2011 | Bond Future | 8.25   | Call       |           | 1,292.00000  | 1,438,000         | 9.52       | 0.00        | 0                | 0             |
| R207                     | On | 04/08/2011 | Bond Future | 8.25   | Put        |           | 4,278.00000  | 3,980,000         | 9.52       | 0.00        | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R207                     | On | 04/08/2011 | Bond Future | 8.30   | Call       |           | 1,388.00000  | 1,541,000         | 9.54       | 0.00        | 0                | 0             |
| R207                     | On | 04/08/2011 | Bond Future | 8.30   | Put        |           | 4,087.00000  | 3,796,000         | 9.54       | 0.00        | 0                | 0             |
| R207                     | On | 04/08/2011 | Bond Future | 8.20   | Call       |           | 1,201.00000  | 1,340,000         | 9.50       | 0.00        | 0                | 0             |
| R207                     | On | 04/08/2011 | Bond Future | 8.20   | Put        |           | 4,476.00000  | 4,171,000         | 9.50       | 0.00        | 0                | 0             |
| R207                     | On | 03/11/2011 | Bond Future | 8.75   | Call       |           | 2,659.00000  | 2,872,000         | 9.38       | 0.00        | 0                | 0             |
| R207                     | On | 03/11/2011 | Bond Future | 8.75   | Put        |           | 3,427.00000  | 3,192,000         | 9.38       | 0.00        | 0                | 0             |
| R207                     | On | 03/11/2011 | Bond Future | 8.80   | Call       |           | 2,789.00000  | 3,009,000         | 9.40       | 0.00        | 0                | 0             |
| R207                     | On | 03/11/2011 | Bond Future | 8.80   | Put        |           | 3,286.00000  | 3,058,000         | 9.40       | 0.00        | 0                | 0             |
| R207                     | On | 03/11/2011 | Bond Future | 8.70   | Call       |           | 2,532.00000  | 2,739,000         | 9.36       | 0.00        | 0                | 0             |
| R207                     | On | 03/11/2011 | Bond Future | 8.70   | Put        |           | 3,573.00000  | 3,332,000         | 9.36       | 0.00        | 0                | 0             |
| R207                     | On | 02/02/2012 | Bond Future | 9.00   | Call       |           | 0.00000      | 541,000           |            | 0.00        | 0                | 0             |
| R207                     | On | 02/02/2012 | Bond Future | 9.00   | Put        |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| R207                     | On | 02/02/2012 | Bond Future | 9.05   | Call       |           | 0.00000      | 803,000           |            | 0.00        | 0                | 0             |
| R207                     | On | 02/02/2012 | Bond Future | 9.05   | Put        |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| R207                     | On | 02/02/2012 | Bond Future | 8.95   | Call       |           | 0.00000      | 279,000           |            | 0.00        | 0                | 0             |
| R207                     | On | 02/02/2012 | Bond Future | 8.95   | Put        |           | 0.00000      | 0,000             |            | 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>1,685</b>  |
| R208                     | On | 03/02/2011 | Bond Future |        |            | 8.50600   | 8.57900      |                   | 10.00      | 0.00        | 0                | 5,598         |
| R208                     | On | 05/05/2011 | Bond Future |        |            | 8.60200   | 8.67800      |                   | 10.75      | 0.00        | 0                | 190           |
| R208                     | On | 04/08/2011 | Bond Future |        |            | 8.70400   | 8.78300      |                   | 10.50      | 0.00        | 0                | 0             |
| R208                     | On | 03/11/2011 | Bond Future |        |            | 8.80600   | 8.88800      |                   | 10.75      | 0.00        | 0                | 5,584         |
| R208                     | On | 02/02/2012 | Bond Future |        |            | 8.88400   | 8.90000      |                   |            | 0.00        | 0                | 0             |
| <b>Total R208 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>11,372</b> |
| R208                     | On | 03/02/2011 | Bond Future | 8.75   | Call       |           | 1,060.00000  | 1,493,000         | 10.09      | 0.00        | 0                | 0             |
| R208                     | On | 03/02/2011 | Bond Future | 8.75   | Put        |           | 17.00000     | 0,000             | 10.09      | 0.00        | 0                | 0             |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R208             | On | 03/02/2011 | Bond Future | 8.80   | Call       |           | 1,350.00000  | 1,794,000         | 10.11      | 0.00  | 0                | 0             |
| R208             | On | 03/02/2011 | Bond Future | 8.80   | Put        |           | 6.00000      | 0,000             | 10.11      | 0.00  | 0                | 0             |
| R208             | On | 03/02/2011 | Bond Future | 8.70   | Call       |           | 785.00000    | 1,190,000         | 10.07      | 0.00  | 0                | 0             |
| R208             | On | 03/02/2011 | Bond Future | 8.70   | Put        |           | 46.00000     | 1,000             | 10.07      | 0.00  | 0                | 0             |
| R208             | On | 05/05/2011 | Bond Future | 8.50   | Call       |           | 1,410.00000  | 1,601,000         | 10.65      | 0.00  | 0                | 0             |
| R208             | On | 05/05/2011 | Bond Future | 8.50   | Put        |           | 2,487.00000  | 2,220,000         | 10.65      | 0.00  | 0                | 0             |
| R208             | On | 05/05/2011 | Bond Future | 8.55   | Call       |           | 1,539.00000  | 1,742,000         | 10.67      | 0.00  | 0                | 0             |
| R208             | On | 05/05/2011 | Bond Future | 8.55   | Put        |           | 2,312.00000  | 2,057,000         | 10.67      | 0.00  | 0                | 0             |
| R208             | On | 05/05/2011 | Bond Future | 8.45   | Call       |           | 1,287.00000  | 1,467,000         | 10.62      | 0.00  | 0                | 0             |
| R208             | On | 05/05/2011 | Bond Future | 8.45   | Put        |           | 2,670.00000  | 2,392,000         | 10.62      | 0.00  | 0                | 0             |
| R208             | On | 04/08/2011 | Bond Future | 8.25   | Call       |           | 1,346.00000  | 1,498,000         | 10.26      | 0.00  | 0                | 0             |
| R208             | On | 04/08/2011 | Bond Future | 8.25   | Put        |           | 4,545.00000  | 4,232,000         | 10.26      | 0.00  | 0                | 0             |
| R208             | On | 04/08/2011 | Bond Future | 8.30   | Call       |           | 1,446.00000  | 1,606,000         | 10.28      | 0.00  | 0                | 0             |
| R208             | On | 04/08/2011 | Bond Future | 8.30   | Put        |           | 4,339.00000  | 4,034,000         | 10.28      | 0.00  | 0                | 0             |
| R208             | On | 04/08/2011 | Bond Future | 8.20   | Call       |           | 1,250.00000  | 1,394,000         | 10.24      | 0.00  | 0                | 0             |
| R208             | On | 04/08/2011 | Bond Future | 8.20   | Put        |           | 4,757.00000  | 4,436,000         | 10.24      | 0.00  | 0                | 0             |
| R208             | On | 03/11/2011 | Bond Future | 8.75   | Call       |           | 2,834.00000  | 3,059,000         | 10.60      | 0.00  | 0                | 0             |
| R208             | On | 03/11/2011 | Bond Future | 8.75   | Put        |           | 3,629.00000  | 3,383,000         | 10.60      | 0.00  | 0                | 0             |
| R208             | On | 03/11/2011 | Bond Future | 8.80   | Call       |           | 2,973.00000  | 3,205,000         | 10.63      | 0.00  | 0                | 0             |
| R208             | On | 03/11/2011 | Bond Future | 8.80   | Put        |           | 3,479.00000  | 3,240,000         | 10.63      | 0.00  | 0                | 0             |
| R208             | On | 03/11/2011 | Bond Future | 8.70   | Call       |           | 2,698.00000  | 2,917,000         | 10.56      | 0.00  | 0                | 0             |
| R208             | On | 03/11/2011 | Bond Future | 8.70   | Put        |           | 3,783.00000  | 3,531,000         | 10.56      | 0.00  | 0                | 0             |
| R208             | On | 02/02/2012 | Bond Future | 9.00   | Call       |           | 0.00000      | 651,000           |            | 0.00  | 0                | 0             |
| R208             | On | 02/02/2012 | Bond Future | 9.00   | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0             |
| R208             | On | 02/02/2012 | Bond Future | 9.05   | Call       |           | 0.00000      | 930,000           |            | 0.00  | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R208                     | On | 02/02/2012 | Bond Future | 9.05   | Put        |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| R208                     | On | 02/02/2012 | Bond Future | 8.95   | Call       |           | 0.00000      | 371,000           |            | 0.00        | 0                | 0             |
| R208                     | On | 02/02/2012 | Bond Future | 8.95   | Put        |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total R208 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R208</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>11,372</b> |
| R209                     | On | 03/02/2011 | Bond Future |        |            | 8.55100   | 8.60800      |                   | 15.75      | 0.00        | 0                | 20,900        |
| R209                     | On | 05/05/2011 | Bond Future |        |            | 8.61300   | 8.67200      |                   | 16.75      | 0.00        | 0                | 200           |
| R209                     | On | 04/08/2011 | Bond Future |        |            | 8.67800   | 8.73800      |                   | 16.50      | 0.00        | 0                | 0             |
| R209                     | On | 03/11/2011 | Bond Future |        |            | 8.74000   | 8.80200      |                   | 16.75      | 0.00        | 0                | 1,089         |
| R209                     | On | 02/02/2012 | Bond Future |        |            | 8.78700   | 8.85000      |                   |            | 0.00        | 0                | 0             |
| <b>Total R209 Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>22,189</b> |
| R209                     | On | 03/02/2011 | Bond Future | 9.00   | Call       |           | 3,114.00000  | 3,584,000         | 15.90      | 0.00        | 0                | 0             |
| R209                     | On | 03/02/2011 | Bond Future | 9.00   | Put        |           | 0.00000      | 0,000             | 15.90      | 0.00        | 0                | 0             |
| R209                     | On | 03/02/2011 | Bond Future | 9.05   | Call       |           | 3,496.00000  | 3,967,000         | 15.92      | 0.00        | 0                | 0             |
| R209                     | On | 03/02/2011 | Bond Future | 9.05   | Put        |           | 0.00000      | 0,000             | 15.92      | 0.00        | 0                | 0             |
| R209                     | On | 03/02/2011 | Bond Future | 8.95   | Call       |           | 2,729.00000  | 3,199,000         | 15.87      | 0.00        | 0                | 0             |
| R209                     | On | 03/02/2011 | Bond Future | 8.95   | Put        |           | 1.00000      | 0,000             | 15.87      | 0.00        | 0                | 0             |
| R209                     | On | 05/05/2011 | Bond Future | 8.50   | Call       |           | 1,919.00000  | 2,119,000         | 16.59      | 0.00        | 0                | 0             |
| R209                     | On | 05/05/2011 | Bond Future | 8.50   | Put        |           | 3,335.00000  | 3,054,000         | 16.59      | 0.00        | 0                | 0             |
| R209                     | On | 05/05/2011 | Bond Future | 8.55   | Call       |           | 2,094.00000  | 2,306,000         | 16.62      | 0.00        | 0                | 0             |
| R209                     | On | 05/05/2011 | Bond Future | 8.55   | Put        |           | 3,094.00000  | 2,825,000         | 16.62      | 0.00        | 0                | 0             |
| R209                     | On | 05/05/2011 | Bond Future | 8.45   | Call       |           | 1,753.00000  | 1,940,000         | 16.55      | 0.00        | 0                | 0             |
| R209                     | On | 05/05/2011 | Bond Future | 8.45   | Put        |           | 3,589.00000  | 3,295,000         | 16.55      | 0.00        | 0                | 0             |
| R209                     | On | 04/08/2011 | Bond Future | 8.50   | Call       |           | 2,721.00000  | 2,928,000         | 16.31      | 0.00        | 0                | 0             |
| R209                     | On | 04/08/2011 | Bond Future | 8.50   | Put        |           | 4,667.00000  | 4,391,000         | 16.31      | 0.00        | 0                | 0             |
| R209                     | On | 04/08/2011 | Bond Future | 8.55   | Call       |           | 2,896.00000  | 3,111,000         | 16.35      | 0.00        | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value       | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R209                     | On | 04/08/2011 | Bond Future | 8.55   | Put        |           | 4,426.00000  | 4,158,000         | 16.35      | 0.00        | 0                | 0             |
| R209                     | On | 04/08/2011 | Bond Future | 8.45   | Call       |           | 2,552.00000  | 2,750,000         | 16.27      | 0.00        | 0                | 0             |
| R209                     | On | 04/08/2011 | Bond Future | 8.45   | Put        |           | 4,917.00000  | 4,632,000         | 16.27      | 0.00        | 0                | 0             |
| R209                     | On | 04/08/2011 | Bond Future | 10.10  | Call       |           | 10,391.00000 | 10,810,000        | 17.61      | 0.00        | 0                | 0             |
| R209                     | On | 04/08/2011 | Bond Future | 10.10  | Put        |           | 645.00000    | 581,000           | 17.61      | 0.00        | 0                | 0             |
| R209                     | On | 03/11/2011 | Bond Future | 8.75   | Call       |           | 4,167.00000  | 4,417,000         | 16.75      | 0.00        | 0                | 0             |
| R209                     | On | 03/11/2011 | Bond Future | 8.75   | Put        |           | 4,580.00000  | 4,337,000         | 16.75      | 0.00        | 0                | 0             |
| R209                     | On | 03/11/2011 | Bond Future | 8.80   | Call       |           | 4,362.00000  | 4,619,000         | 16.79      | 0.00        | 0                | 0             |
| R209                     | On | 03/11/2011 | Bond Future | 8.80   | Put        |           | 4,378.00000  | 4,142,000         | 16.79      | 0.00        | 0                | 0             |
| R209                     | On | 03/11/2011 | Bond Future | 8.70   | Call       |           | 3,977.00000  | 4,219,000         | 16.71      | 0.00        | 0                | 0             |
| R209                     | On | 03/11/2011 | Bond Future | 8.70   | Put        |           | 4,791.00000  | 4,540,000         | 16.71      | 0.00        | 0                | 0             |
| R209                     | On | 02/02/2012 | Bond Future | 9.00   | Call       |           | 0.00000      | 1,657,000         |            | 0.00        | 0                | 0             |
| R209                     | On | 02/02/2012 | Bond Future | 9.00   | Put        |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| R209                     | On | 02/02/2012 | Bond Future | 9.05   | Call       |           | 0.00000      | 2,037,000         |            | 0.00        | 0                | 0             |
| R209                     | On | 02/02/2012 | Bond Future | 9.05   | Put        |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| R209                     | On | 02/02/2012 | Bond Future | 8.95   | Call       |           | 0.00000      | 1,273,000         |            | 0.00        | 0                | 0             |
| R209                     | On | 02/02/2012 | Bond Future | 8.95   | Put        |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| <b>Total R209 Option</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>0</b>      |
| <b>Total For R209</b>    |    |            |             |        |            |           |              |                   |            | <b>0.00</b> | <b>0</b>         | <b>22,189</b> |
| R210                     | On | 03/02/2011 | Bond Future |        |            | 1.07300   | 1.05300      |                   |            | 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       |           | 30,813.00000 | 30,460,000        |            | 0.00        | 0                | 0             |
| R210                     | On | 03/02/2011 | Bond Future | 3.10   | Put        |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 03/02/2011 | Bond Future | 3.15   | Call       |           | 31,445.00000 | 31,092,000        |            | 0.00        | 0                | 0             |
| R210                     | On | 03/02/2011 | Bond Future | 3.15   | Put        |           | 0.00000      | 0,000             |            | 0.00        | 0                | 0             |
| R210                     | On | 03/02/2011 | Bond Future | 3.05   | Call       |           | 30,176.00000 | 29,822,000        |            | 0.00        | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|---------------|
| R210                     | On | 03/02/2011 | Bond Future | 3.05   | Put        |           | 0.00000      | 0,000             |            | 0.00                  | 0                | 0             |
| <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 |        |            | 1.78200   | 1.78000      |                   |            | 56,114,934.26         | 539              | 50            |
| R211                     | On | 05/05/2011 | Bond Future |        |            | 1.59500   | 1.59300      |                   |            | 56,927,331.23         | 539              | 539           |
| <b>Total R211 Future</b> |    |            |             |        |            |           |              |                   |            | <b>113,042,265.49</b> | <b>1,078</b>     | <b>589</b>    |
| R211                     | On | 03/02/2011 | Bond Future | 2.50   | Call       |           | 4,066.00000  | 4,054,000         |            | 0.00                  | 0                | 0             |
| R211                     | On | 03/02/2011 | Bond Future | 2.50   | Put        |           | 0.00000      | 0,000             |            | 0.00                  | 0                | 0             |
| R211                     | On | 03/02/2011 | Bond Future | 2.55   | Call       |           | 4,342.00000  | 4,330,000         |            | 0.00                  | 0                | 0             |
| R211                     | On | 03/02/2011 | Bond Future | 2.55   | Put        |           | 0.00000      | 0,000             |            | 0.00                  | 0                | 0             |
| R211                     | On | 03/02/2011 | Bond Future | 2.45   | Call       |           | 3,790.00000  | 3,778,000         |            | 0.00                  | 0                | 0             |
| R211                     | On | 03/02/2011 | Bond Future | 2.45   | Put        |           | 0.00000      | 0,000             |            | 0.00                  | 0                | 0             |
| R211                     | On | 05/05/2011 | Bond Future | 2.14   | Call       |           | 3,015.00000  | 3,004,000         |            | 0.00                  | 0                | 0             |
| R211                     | On | 05/05/2011 | Bond Future | 2.14   | Put        |           | 0.00000      | 0,000             |            | 0.00                  | 0                | 0             |
| R211                     | On | 05/05/2011 | Bond Future | 2.19   | Call       |           | 3,286.00000  | 3,275,000         |            | 0.00                  | 0                | 0             |
| R211                     | On | 05/05/2011 | Bond Future | 2.19   | Put        |           | 0.00000      | 0,000             |            | 0.00                  | 0                | 0             |
| R211                     | On | 05/05/2011 | Bond Future | 2.09   | Call       |           | 2,744.00000  | 2,732,000         |            | 0.00                  | 0                | 0             |
| R211                     | On | 05/05/2011 | Bond Future | 2.09   | 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>113,042,265.49</b> | <b>1,078</b>     | <b>589</b>    |
| R212                     | On | 03/02/2011 | Bond Future |        |            | 2.53300   | 2.53200      |                   |            | 232,649,269.72        | 2,278            | 240           |
| R212                     | On | 05/05/2011 | Bond Future |        |            | 2.44600   | 2.44500      |                   |            | 236,007,497.32        | 2,278            | 2,518         |
| <b>Total R212 Future</b> |    |            |             |        |            |           |              |                   |            | <b>468,656,767.04</b> | <b>4,556</b>     | <b>2,758</b>  |
| R212                     | On | 03/02/2011 | Bond Future | 3.00   | Call       |           | 4,402.00000  | 4,392,000         |            | 0.00                  | 0                | 0             |
| R212                     | On | 03/02/2011 | Bond Future | 3.00   | Put        |           | 0.00000      | 0,000             |            | 0.00                  | 0                | 0             |
| R212                     | On | 03/02/2011 | Bond Future | 3.05   | Call       |           | 4,859.00000  | 4,849,000         |            | 0.00                  | 0                | 0             |
| R212                     | 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 |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|---------------|
| R212                     | On | 03/02/2011 | Bond Future | 2.95   | Call       |           | 3,942.00000  | 3,932,000         |            | 0.00                  | 0                | 0             |
| R212                     | On | 03/02/2011 | Bond Future | 2.95   | Put        |           | 0.00000      | 0,000             |            | 0.00                  | 0                | 0             |
| R212                     | On | 05/05/2011 | Bond Future | 2.25   | Call       |           | 0.00000      | 0,000             |            | 0.00                  | 0                | 0             |
| R212                     | On | 05/05/2011 | Bond Future | 2.25   | Put        |           | 1,879.00000  | 1,889,000         |            | 0.00                  | 0                | 0             |
| R212                     | On | 05/05/2011 | Bond Future | 2.30   | Call       |           | 0.00000      | 0,000             |            | 0.00                  | 0                | 0             |
| R212                     | On | 05/05/2011 | Bond Future | 2.30   | Put        |           | 1,394.00000  | 1,403,000         |            | 0.00                  | 0                | 0             |
| R212                     | On | 05/05/2011 | Bond Future | 2.20   | Call       |           | 0.00000      | 0,000             |            | 0.00                  | 0                | 0             |
| R212                     | On | 05/05/2011 | Bond Future | 2.20   | Put        |           | 2,367.00000  | 2,377,000         |            | 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>468,656,767.04</b> | <b>4,556</b>     | <b>2,758</b>  |
| R213                     | On | 03/02/2011 | Bond Future |        |            | 8.63100   | 8.67300      |                   |            | 0.00                  | 0                | 0             |
| R213                     | On | 05/05/2011 | Bond Future |        |            | 8.70000   | 8.74400      |                   |            | 0.00                  | 0                | 0             |
| R213                     | On | 04/08/2011 | Bond Future |        |            | 8.77300   | 8.81800      |                   |            | 0.00                  | 0                | 0             |
| R213                     | On | 03/11/2011 | Bond Future |        |            | 8.84600   | 8.89200      |                   |            | 0.00                  | 0                | 0             |
| R213                     | On | 02/02/2012 | Bond Future |        |            | 8.90300   | 9.00000      |                   |            | 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             |
| R213                     | On | 03/02/2011 | Bond Future | 8.00   | Put        |           | 5,868.00000  | 5,519,000         |            | 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        |           | 5,412.00000  | 5,062,000         |            | 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        |           | 6,329.00000  | 5,979,000         |            | 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        |           | 6,429.00000  | 6,068,000         |            | 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        |           | 5,974.00000  | 5,613,000         |            | 0.00                  | 0                | 0             |

| Contract Details         |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                   | Contracts Traded | Open Interest  |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------------------|------------------|----------------|
| R213                     | On | 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        |           | 6,887.00000  | 6,526,000         |            | 0.00                    | 0                | 0              |
| R213                     | On | 04/08/2011 | Bond Future | 8.00   | Call       |           | 0.00000      | 0,000             |            | 0.00                    | 0                | 0              |
| R213                     | On | 04/08/2011 | Bond Future | 8.00   | Put        |           | 7,000.00000  | 6,636,000         |            | 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        |           | 6,547.00000  | 6,184,000         |            | 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        |           | 7,456.00000  | 7,092,000         |            | 0.00                    | 0                | 0              |
| R213                     | On | 03/11/2011 | Bond Future | 8.75   | Call       |           | 0.00000      | 0,000             |            | 0.00                    | 0                | 0              |
| R213                     | On | 03/11/2011 | Bond Future | 8.75   | Put        |           | 1,139.00000  | 773,000           |            | 0.00                    | 0                | 0              |
| R213                     | On | 03/11/2011 | Bond Future | 8.80   | Call       |           | 0.00000      | 0,000             |            | 0.00                    | 0                | 0              |
| R213                     | On | 03/11/2011 | Bond Future | 8.80   | Put        |           | 735.00000    | 369,000           |            | 0.00                    | 0                | 0              |
| R213                     | On | 03/11/2011 | Bond Future | 8.70   | Call       |           | 0.00000      | 0,000             |            | 0.00                    | 0                | 0              |
| R213                     | On | 03/11/2011 | Bond Future | 8.70   | Put        |           | 1,546.00000  | 1,179,000         |            | 0.00                    | 0                | 0              |
| R213                     | On | 02/02/2012 | Bond Future | 9.00   | Call       |           | 0.00000      | 760,000           |            | 0.00                    | 0                | 0              |
| R213                     | On | 02/02/2012 | Bond Future | 9.00   | Put        |           | 0.00000      | 0,000             |            | 0.00                    | 0                | 0              |
| R213                     | On | 02/02/2012 | Bond Future | 9.05   | Call       |           | 0.00000      | 1,148,000         |            | 0.00                    | 0                | 0              |
| R213                     | On | 02/02/2012 | Bond Future | 9.05   | Put        |           | 0.00000      | 0,000             |            | 0.00                    | 0                | 0              |
| R213                     | On | 02/02/2012 | Bond Future | 8.95   | Call       |           | 0.00000      | 370,000           |            | 0.00                    | 0                | 0              |
| R213                     | On | 02/02/2012 | Bond Future | 8.95   | Put        |           | 0.00000      | 0,000             |            | 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>2,276,047,480.07</b> | <b>16,997</b>    | <b>124,200</b> |
| GOVI                     | On | 03/02/2011 | GOVI        |        |            | 339.76100 | 338.70900    |                   |            | 0.00                    | 0                | 166            |
| GOVI                     | On | 05/05/2011 | GOVI        |        |            | 344.67300 | 343.60600    |                   |            | 0.00                    | 0                | 139            |
| <b>Total GOVI Future</b> |    |            |             |        |            |           |              |                   |            | <b>0.00</b>             | <b>0</b>         | <b>305</b>     |

| Contract Details         |    |            |              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest |
|--------------------------|----|------------|--------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|---------------|
| GOVI                     | On | 03/02/2011 | GOVI         | 343.00 | Call       |           | 0.00000      | 0,000             |            | 0.00                  | 0                | 0             |
| GOVI                     | On | 03/02/2011 | GOVI         | 343.00 | Put        |           | 42,910.00000 | 32,390,000        |            | 0.00                  | 0                | 0             |
| GOVI                     | On | 03/02/2011 | GOVI         | 343.01 | Call       |           | 0.00000      | 0,000             |            | 0.00                  | 0                | 0             |
| GOVI                     | On | 03/02/2011 | GOVI         | 343.01 | Put        |           | 43,010.00000 | 32,490,000        |            | 0.00                  | 0                | 0             |
| GOVI                     | On | 03/02/2011 | GOVI         | 342.99 | Call       |           | 0.00000      | 0,000             |            | 0.00                  | 0                | 0             |
| GOVI                     | On | 03/02/2011 | GOVI         | 342.99 | Put        |           | 42,810.00000 | 32,290,000        |            | 0.00                  | 0                | 0             |
| GOVI                     | On | 05/05/2011 | GOVI         | 349.00 | Call       |           | 0.00000      | 0,000             |            | 0.00                  | 0                | 0             |
| GOVI                     | On | 05/05/2011 | GOVI         | 349.00 | Put        |           | 53,940.00000 | 43,270,000        |            | 0.00                  | 0                | 0             |
| GOVI                     | On | 05/05/2011 | GOVI         | 349.01 | Call       |           | 0.00000      | 0,000             |            | 0.00                  | 0                | 0             |
| GOVI                     | On | 05/05/2011 | GOVI         | 349.01 | Put        |           | 54,040.00000 | 43,370,000        |            | 0.00                  | 0                | 0             |
| GOVI                     | On | 05/05/2011 | GOVI         | 348.99 | Call       |           | 0.00000      | 0,000             |            | 0.00                  | 0                | 0             |
| GOVI                     | On | 05/05/2011 | GOVI         | 348.99 | Put        |           | 53,840.00000 | 43,170,000        |            | 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>305</b>    |
| <b>Total for GOVI</b>    |    |            |              |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>305</b>    |
| AL7T                     | On | 03/02/2011 | Index Future |        |            | 367.44800 | 366.07100    |                   |            | 117,583,360.00        | 32               | 0             |
| AL7T                     | On | 05/05/2011 | Index Future |        |            | 372.76100 | 371.36300    |                   |            | 119,283,520.00        | 32               | 30            |
| AL7T                     | On | 04/08/2011 | Index Future |        |            | 378.13200 | 376.71400    |                   |            | 0.00                  | 0                | 0             |
| <b>Total AL7T Future</b> |    |            |              |        |            |           |              |                   |            | <b>236,866,880.00</b> | <b>64</b>        | <b>30</b>     |
| <b>Total For AL7T</b>    |    |            |              |        |            |           |              |                   |            | <b>236,866,880.00</b> | <b>64</b>        | <b>30</b>     |
| ALBI                     | On | 03/02/2011 | Index Future |        |            | 338.97000 | 337.88800    |                   |            | 338,970,000.00        | 100              | 33            |
| ALBI                     | On | 05/05/2011 | Index Future |        |            | 343.87000 | 342.77300    |                   |            | 343,870,000.00        | 100              | 1,082         |
| ALBI                     | On | 04/08/2011 | Index Future |        |            | 348.82600 | 347.71200    |                   |            | 0.00                  | 0                | 0             |
| <b>Total ALBI Future</b> |    |            |              |        |            |           |              |                   |            | <b>682,840,000.00</b> | <b>200</b>       | <b>1,115</b>  |
| <b>Total For ALBI</b>    |    |            |              |        |            |           |              |                   |            | <b>682,840,000.00</b> | <b>200</b>       | <b>1,115</b>  |
| CRD1                     | On | 03/02/2011 | Index Future |        |            | 152.05000 | 151.74400    |                   |            | 0.00                  | 0                | 0             |
| CRD1                     | On | 05/05/2011 | Index Future |        |            | 154.13500 | 153.82400    |                   |            | 0.00                  | 0                | 2             |

| Contract Details                 | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest |
|----------------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|---------------|
| CRD1 On 04/08/2011 Index Future  |        |            | 156.24200 | 155.92600    |                   |            | 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  |        |            | 147.00800 | 147.28500    |                   |            | 0.00                  | 0                | 9             |
| IGOV On 05/05/2011 Index Future  |        |            | 149.13400 | 149.41400    |                   |            | 0.00                  | 0                | 0             |
| IGOV On 04/08/2011 Index Future  |        |            | 151.28300 | 151.56700    |                   |            | 0.00                  | 0                | 0             |
| <b>Total IGOV Future</b>         |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>9</b>      |
| <b>Total For IGOV</b>            |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>9</b>      |
| ILBI On 03/02/2011 Index Future  |        |            | 397.85200 | 398.49400    |                   |            | 0.00                  | 0                | 17            |
| ILBI On 05/05/2011 Index Future  |        |            | 403.50600 | 404.15400    |                   |            | 0.00                  | 0                | 336           |
| <b>Total ILBI Future</b>         |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>353</b>    |
| <b>Total For ILBI</b>            |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>353</b>    |
| OTH1 On 03/02/2011 Index Future  |        |            | 334.34300 | 333.10000    |                   |            | 0.00                  | 0                | 0             |
| OTH1 On 05/05/2011 Index Future  |        |            | 339.17700 | 337.91600    |                   |            | 0.00                  | 0                | 3             |
| OTH1 On 04/08/2011 Index Future  |        |            | 344.06500 | 342.78500    |                   |            | 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  |        |            | 335.84400 | 334.72900    |                   |            | 0.00                  | 0                | 0             |
| TRT1 On 05/05/2011 Index Future  |        |            | 340.44800 | 339.31600    |                   |            | 0.00                  | 0                | 100           |
| TRT1 On 04/08/2011 Index Future  |        |            | 345.10400 | 343.95300    |                   |            | 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>919,706,880.00</b> | <b>264</b>       | <b>1,612</b>  |
| JIBAR On 16/02/2011 Jibar Future |        |            | 5.61100   | 5.61000      |                   |            | 0.00                  | 0                | 5,000         |
| JIBAR On 16/03/2011 Jibar Future |        |            | 5.65600   | 5.66000      |                   |            | 0.00                  | 0                | 5,790         |
| JIBAR On 20/04/2011 Jibar Future |        |            | 5.67900   | 5.70400      |                   |            | 0.00                  | 1,000            | 1,000         |
| JIBAR On 18/05/2011 Jibar Future |        |            | 5.71100   | 5.75200      |                   |            | 0.00                  | 1,000            | 2,001         |
| JIBAR On 15/06/2011 Jibar Future |        |            | 5.75400   | 5.80400      |                   |            | 0.00                  | 0                | 3,890         |

| Contract Details               |    |            |              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                   | Contracts Traded | Open Interest  |
|--------------------------------|----|------------|--------------|--------|------------|-----------|--------------|-------------------|------------|-------------------------|------------------|----------------|
| JIBAR                          | On | 20/07/2011 | Jibar Future |        |            | 5.82000   | 5.88100      |                   |            | 0.00                    | 500              | 2,000          |
| JIBAR                          | On | 21/09/2011 | Jibar Future |        |            | 5.97000   | 6.03200      |                   |            | 0.00                    | 0                | 14,890         |
| JIBAR                          | On | 21/12/2011 | Jibar Future |        |            | 6.42100   | 6.48000      |                   |            | 0.00                    | 0                | 5,290          |
| JIBAR                          | On | 20/03/2012 | Jibar Future |        |            | 6.87100   | 6.91500      |                   |            | 0.00                    | 0                | 790            |
| JIBAR                          | On | 20/06/2012 | Jibar Future |        |            | 7.31900   | 7.35300      |                   |            | 0.00                    | 0                | 2,890          |
| JIBAR                          | On | 19/09/2012 | Jibar Future |        |            | 7.76700   | 7.77900      |                   |            | 0.00                    | 0                | 44,510         |
| JIBAR                          | On | 19/12/2012 | Jibar Future |        |            | 8.13000   | 8.14000      |                   |            | 0.00                    | 0                | 490            |
| <b>Total Jibar Future</b>      |    |            |              |        |            |           |              |                   |            | <b>0.00</b>             | <b>2,500</b>     | <b>88,541</b>  |
| <b>Total For JIBAR FUTURE</b>  |    |            |              |        |            |           |              |                   |            | <b>0.00</b>             | <b>2,500</b>     | <b>88,541</b>  |
| <b>Total for Jibar</b>         |    |            |              |        |            |           |              |                   |            | <b>0.00</b>             | <b>2,500</b>     | <b>88,541</b>  |
| <b>Total for Derivatives :</b> |    |            |              |        |            |           |              |                   |            | <b>3,195,754,360.07</b> | <b>19,761</b>    | <b>214,658</b> |
| R155                           | On | 31/08/2011 | Spot Bond    |        |            | 6.10000   | 6.39000      |                   |            | 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    |        |            | 7.78000   | 7.83000      |                   |            | 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    |        |            | 8.60000   | 8.65500      |                   |            | 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    |        |            | 7.62000   | 7.67000      |                   |            | 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    |        |            | 2.76000   | 2.74000      |                   |            | 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    |        |            | 8.26000   | 8.32000      |                   |            | 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>       |

| Contract Details             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                   | Contracts Traded | Open Interest  |
|------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------------|------------------|----------------|
| R204 On 21/12/2018 Spot Bond |        |            | 8.41000   | 8.46000      |                   |            | 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 |        |            | 7.30000   | 7.34500      |                   |            | 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 |        |            | 8.47500   | 8.54500      |                   |            | 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 |        |            | 8.50500   | 8.57500      |                   |            | 0.00                    | 0                | 0              |
| <b>Total R208 SPOT</b>       |        |            |           |              |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>       |
| <b>Total For R208</b>        |        |            |           |              |                   |            | <b>0.00</b>             | <b>0</b>         | <b>0</b>       |
| R209 On 31/03/2036 Spot Bond |        |            | 8.55000   | 8.60500      |                   |            | 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 |        |            | 2.72000   | 2.72000      |                   |            | 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>3,195,754,360.07</b> | <b>19,761</b>    | <b>205,158</b> |
| <b>Total Options</b>         |        |            |           |              |                   |            | <b>0.00</b>             | <b>0</b>         | <b>9,500</b>   |
| <b>Grand Total:</b>          |        |            |           |              |                   |            | <b>3,195,754,360.07</b> | <b>19,761</b>    | <b>214,658</b> |