



Interest Rates Daily MTM Report

Daily summary for: 16/02/2011

| 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 | | | 7.88200 | 7.91800 | | 4.75 | 0.00 | 0 | 2,605 |
| R157 | On | 04/08/2011 | Bond Future | | | 8.04900 | 8.08800 | | 4.75 | 0.00 | 0 | 0 |
| R157 | On | 03/11/2011 | Bond Future | | | 8.23000 | 8.27300 | | 4.75 | 0.00 | 0 | 3,694 |
| R157 | On | 02/02/2012 | Bond Future | | | 8.43000 | 8.47600 | | | 0.00 | 0 | 0 |
| Total R157 Future | | | | | | | | | | 0.00 | 0 | 6,299 |
| R157 | On | 05/05/2011 | Bond Future | 7.75 | Call | | 759.00000 | 813,000 | 4.69 | 0.00 | 0 | 0 |
| R157 | On | 05/05/2011 | Bond Future | 7.75 | Put | | 1,445.00000 | 1,353,000 | 4.69 | 0.00 | 0 | 0 |
| R157 | On | 05/05/2011 | Bond Future | 7.80 | Call | | 845.00000 | 904,000 | 4.70 | 0.00 | 0 | 0 |
| R157 | On | 05/05/2011 | Bond Future | 7.80 | Put | | 1,326.00000 | 1,239,000 | 4.70 | 0.00 | 0 | 0 |
| R157 | On | 05/05/2011 | Bond Future | 7.70 | Call | | 678.00000 | 728,000 | 4.68 | 0.00 | 0 | 0 |
| R157 | On | 05/05/2011 | Bond Future | 7.70 | Put | | 1,569.00000 | 1,473,000 | 4.68 | 0.00 | 0 | 0 |
| R157 | On | 05/05/2011 | Bond Future | 7.65 | Call | | 604.00000 | 649,000 | 4.67 | 0.00 | 0 | 0 |
| R157 | On | 05/05/2011 | Bond Future | 7.65 | Put | | 1,701.00000 | 1,599,000 | 4.67 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.50 | Call | | 668.00000 | 707,000 | 4.54 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.50 | Put | | 2,943.00000 | 2,833,000 | 4.54 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.55 | Call | | 727.00000 | 769,000 | 4.55 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.55 | Put | | 2,807.00000 | 2,699,000 | 4.55 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R157 | On | 04/08/2011 | Bond Future | 7.45 | Call | | 612.00000 | 649,000 | 4.53 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.45 | Put | | 3,083.00000 | 2,971,000 | 4.53 | 0.00 | 0 | 0 |
| R157 | On | 03/11/2011 | Bond Future | 8.25 | Call | | 1,865.00000 | 1,940,000 | 4.75 | 0.00 | 0 | 0 |
| R157 | On | 03/11/2011 | Bond Future | 8.25 | Put | | 1,947.00000 | 1,868,000 | 4.75 | 0.00 | 0 | 0 |
| R157 | On | 03/11/2011 | Bond Future | 8.30 | Call | | 1,960.00000 | 2,037,000 | 4.77 | 0.00 | 0 | 0 |
| R157 | On | 03/11/2011 | Bond Future | 8.30 | Put | | 1,863.00000 | 1,786,000 | 4.77 | 0.00 | 0 | 0 |
| R157 | On | 03/11/2011 | Bond Future | 8.20 | Call | | 1,773.00000 | 1,845,000 | 4.73 | 0.00 | 0 | 0 |
| R157 | On | 03/11/2011 | Bond Future | 8.20 | Put | | 2,035.00000 | 1,953,000 | 4.73 | 0.00 | 0 | 0 |
| R157 | On | 02/02/2012 | Bond Future | 8.50 | Call | | 80.00000 | 234,000 | | 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 | | 247.00000 | 401,000 | | 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 | 67,000 | | 0.00 | 0 | 0 |
| R157 | On | 02/02/2012 | Bond Future | 8.45 | Put | | 87.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R157 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R157 | | | | | | | | | | 0.00 | 0 | 6,299 |
| R186 | On | 05/05/2011 | Bond Future | | | 8.70500 | 8.71300 | | 12.50 | 0.00 | 0 | 18,980 |
| R186 | On | 04/08/2011 | Bond Future | | | 8.79900 | 8.80700 | | 12.75 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2011 | Bond Future | | | 8.89100 | 8.89900 | | 12.50 | 0.00 | 0 | 12,965 |
| R186 | On | 02/02/2012 | Bond Future | | | 8.98300 | 8.99200 | | | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | 0.00 | 0 | 31,945 |
| R186 | On | 05/05/2011 | Bond Future | 8.75 | Call | | 2,935.00000 | 2,958,000 | 12.50 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2011 | Bond Future | 8.75 | Put | | 2,589.00000 | 2,537,000 | 12.50 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2011 | Bond Future | 8.80 | Call | | 3,184.00000 | 3,209,000 | 12.53 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2011 | Bond Future | 8.80 | Put | | 2,373.00000 | 2,323,000 | 12.53 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2011 | Bond Future | 8.70 | Call | | 2,698.00000 | 2,718,000 | 12.47 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R186 | On | 05/05/2011 | Bond Future | 8.70 | Put | | 2,820.00000 | 2,765,000 | 12.47 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2011 | Bond Future | 8.00 | Put | | 7,540.00000 | 7,467,000 | 12.11 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2011 | Bond Future | 8.00 | Call | | 564.00000 | 566,000 | 12.11 | 0.00 | 0 | 5,500 |
| R186 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 1,857.00000 | 1,869,000 | 12.29 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 7,146.00000 | 7,084,000 | 12.29 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 2,007.00000 | 2,021,000 | 12.31 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 6,807.00000 | 6,747,000 | 12.31 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 1,714.00000 | 1,726,000 | 12.26 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 7,495.00000 | 7,433,000 | 12.26 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2011 | Bond Future | 9.00 | Call | | 5,385.00000 | 5,415,000 | 12.50 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2011 | Bond Future | 9.00 | Put | | 4,481.00000 | 4,438,000 | 12.50 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2011 | Bond Future | 9.05 | Call | | 5,627.00000 | 5,658,000 | 12.54 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2011 | Bond Future | 9.05 | Put | | 4,279.00000 | 4,238,000 | 12.54 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2011 | Bond Future | 8.95 | Call | | 5,148.00000 | 5,177,000 | 12.47 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2011 | Bond Future | 8.95 | Put | | 4,690.00000 | 4,647,000 | 12.47 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 71.00000 | 150,000 | | 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 | | 511.00000 | 590,000 | | 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 | 0,000 | | 0.00 | 0 | 0 |
| R186 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 372.00000 | 292,000 | | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | 0.00 | 0 | 5,500 |
| Total For R186 | | | | | | | | | | 0.00 | 0 | 37,445 |
| R201 | On | 05/05/2011 | Bond Future | | | 7.72500 | 7.75600 | | 4.25 | 0.00 | 0 | 484 |
| R201 | On | 04/08/2011 | Bond Future | | | 7.90200 | 7.93600 | | 4.25 | 0.00 | 0 | 0 |

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| R201 | On | 03/11/2011 | Bond Future | | | 8.09300 | 8.13000 | | 4.00 | 0.00 | 0 | 0 |
| R201 | On | 02/02/2012 | Bond Future | | | 8.30400 | 8.34400 | | | 0.00 | 0 | 0 |
| Total R201 Future | | | | | | | | | | 0.00 | 0 | 484 |
| R201 | On | 05/05/2011 | Bond Future | 7.75 | Call | | 830.00000 | 875,000 | 4.25 | 0.00 | 0 | 0 |
| R201 | On | 05/05/2011 | Bond Future | 7.75 | Put | | 849.00000 | 796,000 | 4.25 | 0.00 | 0 | 0 |
| R201 | On | 05/05/2011 | Bond Future | 7.80 | Call | | 913.00000 | 960,000 | 4.26 | 0.00 | 0 | 0 |
| R201 | On | 05/05/2011 | Bond Future | 7.80 | Put | | 774.00000 | 723,000 | 4.26 | 0.00 | 0 | 0 |
| R201 | On | 05/05/2011 | Bond Future | 7.70 | Call | | 750.00000 | 792,000 | 4.23 | 0.00 | 0 | 0 |
| R201 | On | 05/05/2011 | Bond Future | 7.70 | Put | | 927.00000 | 871,000 | 4.23 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | 7.25 | Call | | 396.00000 | 418,000 | 4.00 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | 7.25 | Put | | 2,442.00000 | 2,364,000 | 4.00 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | 7.30 | Call | | 438.00000 | 462,000 | 4.02 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | 7.30 | Put | | 2,333.00000 | 2,257,000 | 4.02 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | 7.20 | Call | | 360.00000 | 380,000 | 3.99 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | 7.20 | Put | | 2,557.00000 | 2,477,000 | 3.99 | 0.00 | 0 | 0 |
| R201 | On | 03/11/2011 | Bond Future | 8.00 | Call | | 1,225.00000 | 1,270,000 | 3.94 | 0.00 | 0 | 0 |
| R201 | On | 03/11/2011 | Bond Future | 8.00 | Put | | 1,581.00000 | 1,525,000 | 3.94 | 0.00 | 0 | 0 |
| R201 | On | 03/11/2011 | Bond Future | 8.05 | Call | | 1,293.00000 | 1,340,000 | 3.95 | 0.00 | 0 | 0 |
| R201 | On | 03/11/2011 | Bond Future | 8.05 | Put | | 1,512.00000 | 1,458,000 | 3.95 | 0.00 | 0 | 0 |
| R201 | On | 03/11/2011 | Bond Future | 7.95 | Call | | 1,160.00000 | 1,203,000 | 3.92 | 0.00 | 0 | 0 |
| R201 | On | 03/11/2011 | Bond Future | 7.95 | Put | | 1,654.00000 | 1,596,000 | 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 | | 238.00000 | 137,000 | | 0.00 | 0 | 0 |
| R201 | On | 02/02/2012 | Bond Future | 8.30 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R201 | On | 02/02/2012 | Bond Future | 8.30 | Put | | 111.00000 | 10,000 | | 0.00 | 0 | 0 |

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|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 | | 364.00000 | 263,000 | | 0.00 | 0 | 0 |
| Total R201 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R201 | | | | | | | | | | 0.00 | 0 | 484 |
| R202 | On | 05/05/2011 | Bond Future | | | 0.44700 | 0.44700 | | | 0.00 | 0 | 10,089 |
| Total R202 Future | | | | | | | | | | 0.00 | 0 | 10,089 |
| R202 | On | 05/05/2011 | Bond Future | 2.05 | Call | | 39,221.00000 | 39,221,000 | | 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 | | 40,249.00000 | 40,249,000 | | 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 | | 38,183.00000 | 38,183,000 | | 0.00 | 0 | 0 |
| R202 | On | 05/05/2011 | Bond Future | 2.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R202 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | 0.00 | 0 | 10,089 |
| R203 | On | 05/05/2011 | Bond Future | | | 8.33700 | 8.37300 | | 7.25 | 0.00 | 0 | 516 |
| R203 | On | 04/08/2011 | Bond Future | | | 8.47400 | 8.51200 | | 7.25 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2011 | Bond Future | | | 8.61800 | 8.65700 | | 7.25 | 0.00 | 0 | 1,408 |
| R203 | On | 02/02/2012 | Bond Future | | | 8.77000 | 8.81200 | | | 0.00 | 0 | 0 |
| Total R203 Future | | | | | | | | | | 0.00 | 0 | 1,924 |
| R203 | On | 05/05/2011 | Bond Future | 8.25 | Call | | 1,063.00000 | 1,132,000 | 7.16 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2011 | Bond Future | 8.25 | Put | | 1,660.00000 | 1,554,000 | 7.16 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2011 | Bond Future | 8.30 | Call | | 1,173.00000 | 1,247,000 | 7.17 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2011 | Bond Future | 8.30 | Put | | 1,526.00000 | 1,426,000 | 7.17 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2011 | Bond Future | 8.20 | Call | | 960.00000 | 1,024,000 | 7.14 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2011 | Bond Future | 8.20 | Put | | 1,800.00000 | 1,690,000 | 7.14 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 973.00000 | 1,025,000 | 6.93 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | 8.00 | Put | | 3,388.00000 | 3,264,000 | 6.93 | 0.00 | 0 | 0 |

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| R203 | On | 04/08/2011 | Bond Future | 8.05 | Call | | 1,053.00000 | 1,108,000 | 6.95 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | 8.05 | Put | | 3,229.00000 | 3,108,000 | 6.95 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | 7.95 | Call | | 898.00000 | 947,000 | 6.90 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | 7.95 | Put | | 3,553.00000 | 3,425,000 | 6.90 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2011 | Bond Future | 8.50 | Call | | 2,062.00000 | 2,140,000 | 7.13 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2011 | Bond Future | 8.50 | Put | | 2,766.00000 | 2,670,000 | 7.13 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2011 | Bond Future | 8.55 | Call | | 2,171.00000 | 2,252,000 | 7.15 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2011 | Bond Future | 8.55 | Put | | 2,650.00000 | 2,557,000 | 7.15 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2011 | Bond Future | 8.45 | Call | | 1,957.00000 | 2,031,000 | 7.11 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2011 | Bond Future | 8.45 | Put | | 2,887.00000 | 2,787,000 | 7.11 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2012 | Bond Future | 8.75 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R203 | On | 02/02/2012 | Bond Future | 8.75 | Put | | 266.00000 | 86,000 | | 0.00 | 0 | 0 |
| R203 | On | 02/02/2012 | Bond Future | 8.80 | Call | | 0.00000 | 129,000 | | 0.00 | 0 | 0 |
| R203 | On | 02/02/2012 | Bond Future | 8.80 | Put | | 51.00000 | 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 | | 481.00000 | 301,000 | | 0.00 | 0 | 0 |
| Total R203 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R203 | | | | | | | | | | 0.00 | 0 | 1,924 |
| R204 | On | 05/05/2011 | Bond Future | | | 8.48300 | 8.50700 | | 8.50 | 0.00 | 0 | 100 |
| R204 | On | 04/08/2011 | Bond Future | | | 8.61100 | 8.63700 | | 8.50 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2011 | Bond Future | | | 8.74100 | 8.76700 | | 8.25 | 0.00 | 0 | 1,871 |
| R204 | On | 02/02/2012 | Bond Future | | | 8.87300 | 8.90200 | | | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | 0.00 | 0 | 1,971 |
| R204 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 1,563.00000 | 1,620,000 | 8.50 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 1,601.00000 | 1,528,000 | 8.50 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 1,703.00000 | 1,763,000 | 8.52 | 0.00 | 0 | 0 |

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| R204 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 1,470.00000 | 1,400,000 | 8.52 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 1,430.00000 | 1,483,000 | 8.48 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 1,740.00000 | 1,663,000 | 8.48 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 900.00000 | 933,000 | 8.14 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | 8.00 | Put | | 4,319.00000 | 4,216,000 | 8.14 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | 8.05 | Call | | 979.00000 | 1,014,000 | 8.16 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | 8.05 | Put | | 4,125.00000 | 4,023,000 | 8.16 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | 7.95 | Call | | 827.00000 | 857,000 | 8.11 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | 7.95 | Put | | 4,521.00000 | 4,415,000 | 8.11 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 2,714.00000 | 2,777,000 | 8.25 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 2,800.00000 | 2,731,000 | 8.25 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 2,847.00000 | 2,911,000 | 8.28 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 2,679.00000 | 2,611,000 | 8.28 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 2,577.00000 | 2,637,000 | 8.20 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 2,918.00000 | 2,846,000 | 8.20 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 480.00000 | 623,000 | | 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 | | 724.00000 | 866,000 | | 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 | | 235.00000 | 378,000 | | 0.00 | 0 | 0 |
| R204 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R204 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | 0.00 | 0 | 1,971 |
| R206 | On | 05/05/2011 | Bond Future | | | 7.35700 | 7.40500 | | 3.25 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | | | 7.55200 | 7.60500 | | 3.25 | 0.00 | 0 | 0 |

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| R206 | On | 03/11/2011 | Bond Future | | | 7.76100 | 7.82100 | | 3.00 | 0.00 | 0 | 0 |
| R206 | On | 02/02/2012 | Bond Future | | | 8.00900 | 8.07800 | | | 0.00 | 0 | 0 |
| Total R206 Future | | | | | | | | | | 0.00 | 0 | 0 |
| R206 | On | 05/05/2011 | Bond Future | 7.50 | Call | | 739.00000 | 801,000 | 3.25 | 0.00 | 0 | 0 |
| R206 | On | 05/05/2011 | Bond Future | 7.50 | Put | | 511.00000 | 458,000 | 3.25 | 0.00 | 0 | 0 |
| R206 | On | 05/05/2011 | Bond Future | 7.55 | Call | | 808.00000 | 874,000 | 3.26 | 0.00 | 0 | 0 |
| R206 | On | 05/05/2011 | Bond Future | 7.55 | Put | | 461.00000 | 412,000 | 3.26 | 0.00 | 0 | 0 |
| R206 | On | 05/05/2011 | Bond Future | 7.45 | Call | | 672.00000 | 731,000 | 3.24 | 0.00 | 0 | 0 |
| R206 | On | 05/05/2011 | Bond Future | 7.45 | Put | | 564.00000 | 508,000 | 3.24 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 7.00 | Call | | 345.00000 | 375,000 | 3.09 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 7.00 | Put | | 1,674.00000 | 1,589,000 | 3.09 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 7.05 | Call | | 379.00000 | 411,000 | 3.11 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 7.05 | Put | | 1,597.00000 | 1,514,000 | 3.11 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 6.95 | Call | | 315.00000 | 344,000 | 3.08 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 6.95 | Put | | 1,755.00000 | 1,668,000 | 3.08 | 0.00 | 0 | 0 |
| R206 | On | 03/11/2011 | Bond Future | 7.75 | Call | | 945.00000 | 1,001,000 | 2.95 | 0.00 | 0 | 0 |
| R206 | On | 03/11/2011 | Bond Future | 7.75 | Put | | 1,085.00000 | 1,023,000 | 2.95 | 0.00 | 0 | 0 |
| R206 | On | 03/11/2011 | Bond Future | 7.80 | Call | | 995.00000 | 1,053,000 | 2.96 | 0.00 | 0 | 0 |
| R206 | On | 03/11/2011 | Bond Future | 7.80 | Put | | 1,036.00000 | 976,000 | 2.96 | 0.00 | 0 | 0 |
| R206 | On | 03/11/2011 | Bond Future | 7.70 | Call | | 895.00000 | 950,000 | 2.94 | 0.00 | 0 | 0 |
| R206 | On | 03/11/2011 | Bond Future | 7.70 | Put | | 1,133.00000 | 1,070,000 | 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 | | 137.00000 | 16,000 | | 0.00 | 0 | 0 |
| 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 | | 49.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 | | 224.00000 | 103,000 | | 0.00 | 0 | 0 |
| Total R206 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R206 | | | | | | | | | | 0.00 | 0 | 0 |
| R207 | On | 05/05/2011 | Bond Future | | | 8.54700 | 8.57100 | | 9.50 | 0.00 | 0 | 1,020 |
| R207 | On | 04/08/2011 | Bond Future | | | 8.66600 | 8.69100 | | 9.75 | 0.00 | 0 | 0 |
| R207 | On | 03/11/2011 | Bond Future | | | 8.78000 | 8.80600 | | 9.50 | 0.00 | 0 | 600 |
| R207 | On | 02/02/2012 | Bond Future | | | 8.89900 | 8.92700 | | | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | 0.00 | 0 | 1,620 |
| R207 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 1,454.00000 | 1,509,000 | 9.41 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 1,862.00000 | 1,779,000 | 9.41 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 1,591.00000 | 1,650,000 | 9.42 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 1,711.00000 | 1,633,000 | 9.42 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 1,324.00000 | 1,375,000 | 9.39 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 2,020.00000 | 1,934,000 | 9.39 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 1,371.00000 | 1,414,000 | 9.52 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 3,869.00000 | 3,772,000 | 9.52 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 1,473.00000 | 1,518,000 | 9.54 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 3,683.00000 | 3,589,000 | 9.54 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 1,273.00000 | 1,314,000 | 9.50 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 4,059.00000 | 3,961,000 | 9.50 | 0.00 | 0 | 0 |
| R207 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 2,808.00000 | 2,873,000 | 9.38 | 0.00 | 0 | 0 |
| R207 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 3,112.00000 | 3,036,000 | 9.38 | 0.00 | 0 | 0 |
| R207 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 2,944.00000 | 3,012,000 | 9.40 | 0.00 | 0 | 0 |
| R207 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 2,977.00000 | 2,904,000 | 9.40 | 0.00 | 0 | 0 |
| R207 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 2,675.00000 | 2,738,000 | 9.36 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R207 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 3,252.00000 | 3,174,000 | 9.36 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 383.00000 | 531,000 | | 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 | | 645.00000 | 792,000 | | 0.00 | 0 | 0 |
| R207 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 1.00000 | 0,000 | | 0.00 | 0 | 0 |
| R207 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 121.00000 | 268,000 | | 0.00 | 0 | 0 |
| R207 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | | 0.00 | 0 | 1,620 |
| R208 | On | 05/05/2011 | Bond Future | | | 8.58800 | 8.61200 | | 10.75 | 0.00 | 0 | 190 |
| R208 | On | 04/08/2011 | Bond Future | | | 8.69400 | 8.71900 | | 10.50 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2011 | Bond Future | | | 8.80000 | 8.82600 | | 10.75 | 0.00 | 0 | 5,591 |
| R208 | On | 02/02/2012 | Bond Future | | | 8.90800 | 8.93400 | | | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | 0.00 | 0 | 5,781 |
| R208 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 1,436.00000 | 1,491,000 | 10.65 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 2,116.00000 | 2,026,000 | 10.65 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 1,574.00000 | 1,633,000 | 10.67 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 1,950.00000 | 1,863,000 | 10.67 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 1,306.00000 | 1,357,000 | 10.62 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 2,292.00000 | 2,197,000 | 10.62 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 1,380.00000 | 1,424,000 | 10.26 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 4,203.00000 | 4,099,000 | 10.26 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 1,485.00000 | 1,532,000 | 10.28 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 4,001.00000 | 3,901,000 | 10.28 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 1,280.00000 | 1,322,000 | 10.24 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 4,410.00000 | 4,305,000 | 10.24 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R208 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 2,925.00000 | 2,993,000 | 10.60 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 3,364.00000 | 3,282,000 | 10.60 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 3,069.00000 | 3,140,000 | 10.63 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 3,219.00000 | 3,140,000 | 10.63 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 2,784.00000 | 2,851,000 | 10.56 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 3,513.00000 | 3,430,000 | 10.56 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 370.00000 | 516,000 | | 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 | | 649.00000 | 795,000 | | 0.00 | 0 | 0 |
| 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 | | 90.00000 | 236,000 | | 0.00 | 0 | 0 |
| R208 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | 0.00 | 0 | 5,781 |
| R209 | On | 05/05/2011 | Bond Future | | | 8.67200 | 8.67400 | | 16.75 | 0.00 | 0 | 21,100 |
| R209 | On | 04/08/2011 | Bond Future | | | 8.74100 | 8.74300 | | 16.50 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2011 | Bond Future | | | 8.80900 | 8.81100 | | 16.75 | 0.00 | 0 | 1,029 |
| R209 | On | 02/02/2012 | Bond Future | | | 8.87500 | 8.87700 | | | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | 0.00 | 0 | 22,129 |
| R209 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 1,716.00000 | 1,709,000 | 16.59 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 3,149.00000 | 3,125,000 | 16.59 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 1,889.00000 | 1,881,000 | 16.62 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 2,906.00000 | 2,881,000 | 16.62 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 1,554.00000 | 1,546,000 | 16.55 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 3,406.00000 | 3,382,000 | 16.55 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 8.50 | Call | | 2,567.00000 | 2,564,000 | 16.31 | 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 | 8.50 | Put | | 4,553.00000 | 4,534,000 | 16.31 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 8.55 | Call | | 2,740.00000 | 2,737,000 | 16.35 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 8.55 | Put | | 4,310.00000 | 4,291,000 | 16.35 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 8.45 | Call | | 2,400.00000 | 2,397,000 | 16.27 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 8.45 | Put | | 4,805.00000 | 4,786,000 | 16.27 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 10.10 | Call | | 10,280.00000 | 10,288,000 | 17.61 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 10.10 | Put | | 574.00000 | 566,000 | 17.61 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 4,018.00000 | 4,018,000 | 16.75 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 4,502.00000 | 4,486,000 | 16.75 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 4,212.00000 | 4,212,000 | 16.79 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 4,299.00000 | 4,283,000 | 16.79 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 3,829.00000 | 3,829,000 | 16.71 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 4,714.00000 | 4,698,000 | 16.71 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 949.00000 | 965,000 | | 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 | | 1,330.00000 | 1,345,000 | | 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 | | 566.00000 | 581,000 | | 0.00 | 0 | 0 |
| R209 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209 | | | | | | | | | | 0.00 | 0 | 22,129 |
| R211 | On | 05/05/2011 | Bond Future | | | 1.66100 | 1.65900 | | | 0.00 | 0 | 539 |
| Total R211 Future | | | | | | | | | | 0.00 | 0 | 539 |
| R211 | On | 05/05/2011 | Bond Future | 2.14 | Call | | 2,646.00000 | 2,635,000 | | 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 | | 2,917.00000 | 2,906,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| 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 | | 2,375.00000 | 2,363,000 | | 0.00 | 0 | 0 |
| R211 | On | 05/05/2011 | Bond Future | 2.09 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R211 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R211 | | | | | | | | | | 0.00 | 0 | 539 |
| R212 | On | 05/05/2011 | Bond Future | | | 2.49600 | 2.49600 | | | 0.00 | 0 | 2,518 |
| Total R212 Future | | | | | | | | | | 0.00 | 0 | 2,518 |
| 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 | | 2,364.00000 | 2,364,000 | | 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 | | 1,879.00000 | 1,879,000 | | 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 | | 2,853.00000 | 2,853,000 | | 0.00 | 0 | 0 |
| Total R212 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | | 0.00 | 0 | 2,518 |
| R213 | On | 05/05/2011 | Bond Future | | | 8.74200 | 8.75400 | | | 0.00 | 0 | 0 |
| R213 | On | 04/08/2011 | Bond Future | | | 8.81900 | 8.83200 | | | 0.00 | 0 | 0 |
| R213 | On | 03/11/2011 | Bond Future | | | 8.89700 | 8.91000 | | | 0.00 | 0 | 0 |
| R213 | On | 02/02/2012 | Bond Future | | | 8.97600 | 8.99000 | | | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | 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 | | 6,510.00000 | 6,412,000 | | 0.00 | 0 | 0 |
| R213 | On | 05/05/2011 | Bond Future | 8.05 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R213 | On | 05/05/2011 | Bond Future | 8.05 | Put | | 6,055.00000 | 5,957,000 | | 0.00 | 0 | 0 |
| R213 | On | 05/05/2011 | Bond Future | 7.95 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R213 | On | 05/05/2011 | Bond Future | 7.95 | Put | | 6,968.00000 | 6,870,000 | | 0.00 | 0 | 0 |
| R213 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R213 | On | 04/08/2011 | Bond Future | 8.00 | Put | 7,113.00000 | 7,008,000 | | 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 | 6,660.00000 | 6,555,000 | | 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 | 7,569.00000 | 7,464,000 | | 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 | 1,282.00000 | 1,179,000 | | 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 | 878.00000 | 775,000 | | 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 | 1,688.00000 | 1,585,000 | | 0.00 | 0 | 0 |
| R213 | On | 02/02/2012 | Bond Future | 9.00 | Call | 78.00000 | 187,000 | | 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 | 466.00000 | 575,000 | | 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 | 0,000 | | 0.00 | 0 | 0 |
| R213 | On | 02/02/2012 | Bond Future | 8.95 | Put | 313.00000 | 204,000 | | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | 0.00 | 0 | 0 |
| Total for Bond | | | | | | | | | 0.00 | 0 | 90,799 |
| GOVI | On | 05/05/2011 | GOVI | | | 344.92500 | 344.68600 | | 0.00 | 0 | 208 |
| GOVI | On | 04/08/2011 | GOVI | | | 349.79400 | 349.55000 | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | 0.00 | 0 | 208 |
| 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 | 43,140.00000 | 40,750,000 | | 0.00 | 0 | 0 |
| GOVI | On | 05/05/2011 | GOVI | 349.01 | Call | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|--------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| GOVI | On | 05/05/2011 | GOVI | 349.01 | Put | | 43,240.00000 | 40,850,000 | | 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 | | 43,040.00000 | 40,650,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/08/2011 | GOVI | 348.00 | Call | | 15,500.00000 | 17,940,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/08/2011 | GOVI | 348.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/08/2011 | GOVI | 348.01 | Call | | 15,400.00000 | 17,840,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/08/2011 | GOVI | 348.01 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/08/2011 | GOVI | 347.99 | Call | | 15,600.00000 | 18,040,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/08/2011 | GOVI | 347.99 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | | 0.00 | 0 | 208 |
| Total for GOVI | | | | | | | | | | 0.00 | 0 | 208 |
| AL7T | On | 05/05/2011 | Index Future | | | 373.45700 | 373.09100 | | | 0.00 | 0 | 30 |
| AL7T | On | 04/08/2011 | Index Future | | | 378.73000 | 378.35500 | | | 0.00 | 0 | 0 |
| Total AL7T Future | | | | | | | | | | 0.00 | 0 | 30 |
| Total For AL7T | | | | | | | | | | 0.00 | 0 | 30 |
| ALBI | On | 05/05/2011 | Index Future | | | 344.05600 | 343.82800 | | | 0.00 | 0 | 1,064 |
| ALBI | On | 04/08/2011 | Index Future | | | 348.91300 | 348.68000 | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | | | | 0.00 | 0 | 1,064 |
| Total For ALBI | | | | | | | | | | 0.00 | 0 | 1,064 |
| CRD1 | On | 05/05/2011 | Index Future | | | 154.64100 | 154.53400 | | | 0.00 | 0 | 2 |
| CRD1 | On | 04/08/2011 | Index Future | | | 156.76000 | 156.65100 | | | 0.00 | 0 | 0 |
| Total CRD1 Future | | | | | | | | | | 0.00 | 0 | 2 |
| Total For CRD1 | | | | | | | | | | 0.00 | 0 | 2 |
| IGOV | On | 05/05/2011 | Index Future | | | 148.92300 | 148.97700 | | | 0.00 | 0 | 58 |
| IGOV | On | 04/08/2011 | Index Future | | | 151.02500 | 151.07900 | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | | 0.00 | 0 | 58 |
| Total For IGOV | | | | | | | | | | 0.00 | 0 | 58 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|----|------------|--------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| ILBI | On | 05/05/2011 | Index Future | | | 402.81600 | 402.84600 | | | 0.00 | 0 | 336 |
| Total ILBI Future | | | | | | | | | | 0.00 | 0 | 336 |
| Total For ILBI | | | | | | | | | | 0.00 | 0 | 336 |
| OTH1 | On | 05/05/2011 | Index Future | | | 339.01200 | 338.83900 | | | 0.00 | 0 | 3 |
| OTH1 | On | 04/08/2011 | Index Future | | | 343.79800 | 343.62000 | | | 0.00 | 0 | 0 |
| Total OTH1 Future | | | | | | | | | | 0.00 | 0 | 3 |
| Total For OTH1 | | | | | | | | | | 0.00 | 0 | 3 |
| TRT1 | On | 05/05/2011 | Index Future | | | 340.66500 | 340.38700 | | | 0.00 | 0 | 100 |
| TRT1 | On | 04/08/2011 | Index Future | | | 345.33300 | 345.04900 | | | 0.00 | 0 | 0 |
| Total TRT1 Future | | | | | | | | | | 0.00 | 0 | 100 |
| Total For TRT1 | | | | | | | | | | 0.00 | 0 | 100 |
| Total for Index | | | | | | | | | | 0.00 | 0 | 1,593 |
| JIBAR | On | 16/02/2011 | Jibar Future | | | 5.57500 | 5.57600 | | | 0.00 | 0 | 0 |
| JIBAR | On | 16/03/2011 | Jibar Future | | | 5.59000 | 5.60200 | | | 0.00 | 0 | 6,040 |
| JIBAR | On | 20/04/2011 | Jibar Future | | | 5.65100 | 5.65200 | | | 0.00 | 0 | 2,000 |
| JIBAR | On | 18/05/2011 | Jibar Future | | | 5.66300 | 5.66300 | | | 0.00 | 0 | 3,001 |
| JIBAR | On | 15/06/2011 | Jibar Future | | | 5.69800 | 5.70100 | | | 0.00 | 0 | 3,890 |
| JIBAR | On | 20/07/2011 | Jibar Future | | | 5.79600 | 5.77600 | | | 0.00 | 0 | 2,000 |
| JIBAR | On | 21/09/2011 | Jibar Future | | | 5.94700 | 5.95500 | | | 0.00 | 0 | 15,390 |
| JIBAR | On | 21/12/2011 | Jibar Future | | | 6.41600 | 6.40300 | | | 0.00 | 0 | 5,390 |
| JIBAR | On | 20/03/2012 | Jibar Future | | | 6.81800 | 6.80400 | | | 0.00 | 800 | 1,090 |
| JIBAR | On | 20/06/2012 | Jibar Future | | | 7.25400 | 7.25700 | | | 0.00 | 750 | 2,890 |
| JIBAR | On | 19/09/2012 | Jibar Future | | | 7.70300 | 7.68700 | | | 0.00 | 0 | 44,510 |
| JIBAR | On | 19/12/2012 | Jibar Future | | | 8.03000 | 8.08000 | | | 0.00 | 0 | 490 |
| Total Jibar Future | | | | | | | | | | 0.00 | 1,550 | 86,691 |
| Total For JIBAR FUTURE | | | | | | | | | | 0.00 | 1,550 | 86,691 |
| Total for Jibar | | | | | | | | | | 0.00 | 1,550 | 86,691 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|----------------|
| Total for Derivatives : | | | | | | | | | | 0.00 | 1,550 | 179,291 |
| R155 | On | 31/08/2011 | Spot Bond | | | 5.93500 | 6.02000 | | | 0.00 | 0 | 0 |
| Total R155 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R155 | | | | | | | | | | 0.00 | 0 | 0 |
| R157 | On | 15/09/2015 | Spot Bond | | | 7.77000 | 7.80000 | | | 0.00 | 0 | 0 |
| Total R157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R157 | | | | | | | | | | 0.00 | 0 | 0 |
| R186 | On | 21/12/2026 | Spot Bond | | | 8.63500 | 8.64000 | | | 0.00 | 0 | 0 |
| Total R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186 | | | | | | | | | | 0.00 | 0 | 0 |
| R201 | On | 21/12/2014 | Spot Bond | | | 7.61000 | 7.63500 | | | 0.00 | 0 | 0 |
| Total R201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R201 | | | | | | | | | | 0.00 | 0 | 0 |
| R202 | On | 07/12/2033 | Spot Bond | | | 2.80000 | 2.80000 | | | 0.00 | 0 | 0 |
| Total R202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | 0.00 | 0 | 0 |
| R203 | On | 15/09/2017 | Spot Bond | | | 8.24000 | 8.27000 | | | 0.00 | 0 | 0 |
| Total R203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R203 | | | | | | | | | | 0.00 | 0 | 0 |
| R204 | On | 21/12/2018 | Spot Bond | | | 8.39000 | 8.41000 | | | 0.00 | 0 | 0 |
| Total R204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | 0.00 | 0 | 0 |
| R206 | On | 15/01/2014 | Spot Bond | | | 7.24000 | 7.28000 | | | 0.00 | 0 | 0 |
| Total R206 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R206 | | | | | | | | | | 0.00 | 0 | 0 |
| R207 | On | 15/01/2020 | Spot Bond | | | 8.46000 | 8.48000 | | | 0.00 | 0 | 0 |
| Total R207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R208 | On | 31/03/2021 | Spot Bond | | | 8.51000 | 8.53000 | | | 0.00 | 0 | 0 |
| Total R208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|----------------|
| Total For R208 | | | | | | | 0.00 | 0 | 0 |
| R209 On 31/03/2036 Spot Bond | | | 8.62000 | 8.62000 | | | 0.00 | 0 | 0 |
| Total R209 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R209 | | | | | | | 0.00 | 0 | 0 |
| R212 On 31/01/2022 Spot Bond | | | 2.77000 | 2.77000 | | | 0.00 | 0 | 0 |
| Total R212 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | 0.00 | 0 | 0 |
| R213 On 28/02/2031 Spot Bond | | | 8.00000 | 8.00000 | | | 0.00 | 0 | 0 |
| Total R213 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT : | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | 0.00 | 1,550 | 173,791 |
| Total Options | | | | | | | 0.00 | 0 | 5,500 |
| Grand Total: | | | | | | | 0.00 | 1,550 | 179,291 |