



# Derivatives Weekly Statistics Report

From: 03/01/2011 To: 05/01/2011

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/01/2011 | AL7T On 03-February-11 |        |              | Index Future | 376.41    | 375.0430                      | 376.4060  | 375.0430                        | 30.00         |
| 03/01/2011 | ALBI On 03-February-11 |        |              | Index Future | 346.83    | 345.6220                      | 346.8290  | 345.6220                        | 1,164.00      |
| 03/01/2011 | ALBI On 05-May-11      |        |              | Index Future | 351.84    | 350.6870                      | 351.8440  | 350.6870                        | 2.00          |
| 03/01/2011 | CRD1 On 03-February-11 |        |              | Index Future | 154.11    | 153.6990                      | 154.1140  | 153.6990                        | 2.00          |
| 03/01/2011 | CRD1 On 05-May-11      |        |              | Index Future | 156.22    | 155.7960                      | 156.2160  | 155.7960                        | 0.00          |
| 03/01/2011 | GOVI On 03-February-11 |        |              | GOVI         | 347.54    | 346.3730                      | 347.5420  | 346.3730                        | 211.00        |
| 03/01/2011 | GOVI On 03-February-11 | 343.00 | Call         | GOVI         | 45420     | 3                             | 5         | 3                               | 0.00          |
| 03/01/2011 | GOVI On 03-February-11 | 342.99 | Call         | GOVI         | 45520     | 3                             | 5         | 3                               | 0.00          |
| 03/01/2011 | GOVI On 03-February-11 | 343.01 | Call         | GOVI         | 45320     | 3                             | 5         | 3                               | 0.00          |
| 03/01/2011 | GOVI On 03-February-11 | 343.01 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | GOVI On 03-February-11 | 342.99 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | GOVI On 03-February-11 | 343.00 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | GOVI On 05-May-11      |        |              | GOVI         | 352.57    | 351.4490                      | 352.5670  | 351.4490                        | 0.00          |
| 03/01/2011 | GOVI On 05-May-11      | 349.00 | Call         | GOVI         | 35670     | 2                             | 4         | 2                               | 0.00          |
| 03/01/2011 | GOVI On 05-May-11      | 349.01 | Call         | GOVI         | 35570     | 2                             | 4         | 2                               | 0.00          |
| 03/01/2011 | GOVI On 05-May-11      | 348.99 | Call         | GOVI         | 35770     | 2                             | 4         | 2                               | 0.00          |
| 03/01/2011 | GOVI On 05-May-11      | 348.99 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | GOVI On 05-May-11      | 349.01 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | GOVI On 05-May-11      | 349.00 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | GVIX On 01-January-29  |        |              | LIVE INDEX   | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/01/2011 | IGOV On 03-February-11  |        |              | Index Future           | 148.43    | 148.4140                      | 148.4280  | 148.4140                        | 6.00          |
| 03/01/2011 | IGOV On 05-May-11       |        |              | Index Future           | 150.57    | 150.5890                      | 150.5740  | 150.5890                        | 0.00          |
| 03/01/2011 | IGOV On 04-August-11    |        |              | Index Future           | 152.74    | 152.7640                      | 152.7350  | 152.7640                        | 0.00          |
| 03/01/2011 | ILBI On 03-February-11  |        |              | Index Future           | 402.16    | 402.6830                      | 402.1620  | 402.6830                        | 370.00        |
| 03/01/2011 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 0.0200    | 0.0200                          | 0.00          |
| 03/01/2011 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 03/01/2011 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 0.0514    | 0.0514                          | 0.00          |
| 03/01/2011 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 0.00          |
| 03/01/2011 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |
| 03/01/2011 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 03/01/2011 | JBAF On 19-January-11   |        |              | Jibar Tradeable Future | 5.50      | 94.4930                       | 94.5000   | 94.4930                         | 7,791.00      |
| 03/01/2011 | JBAF On 16-February-11  |        |              | Jibar Tradeable Future | 5.44      | 94.5350                       | 94.5600   | 94.5350                         | 2,500.00      |
| 03/01/2011 | JBAF On 16-March-11     |        |              | Jibar Tradeable Future | 5.44      | 94.5500                       | 94.5600   | 94.5500                         | 5,790.00      |
| 03/01/2011 | JBAF On 20-April-11     |        |              | Jibar Tradeable Future | 5.44      | 94.5430                       | 94.5600   | 94.5430                         | 2.00          |
| 03/01/2011 | JBAF On 18-May-11       |        |              | Jibar Tradeable Future | 5.44      | 94.5390                       | 94.5600   | 94.5390                         | 1.00          |
| 03/01/2011 | JBAF On 15-June-11      |        |              | Jibar Tradeable Future | 5.44      | 94.5380                       | 94.5600   | 94.5380                         | 4,790.00      |
| 03/01/2011 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 5.58      | 94.3950                       | 94.4200   | 94.3950                         | 14,590.00     |
| 03/01/2011 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 5.84      | 94.1380                       | 94.1600   | 94.1380                         | 5,290.00      |
| 03/01/2011 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 6.15      | 93.8590                       | 93.8500   | 93.8590                         | 290.00        |
| 03/01/2011 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 6.47      | 93.5370                       | 93.5300   | 93.5370                         | 390.00        |
| 03/01/2011 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 6.77      | 93.2330                       | 93.2300   | 93.2330                         | 41,390.00     |
| 03/01/2011 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 7.05      | 92.9000                       | 92.9500   | 92.9000                         | 390.00        |
| 03/01/2011 | JN02 On 03-February-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 03/01/2011 | JN05 On 03-February-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/01/2011 | JN10 On 03-February-11 |        |              | JNOTE        | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 03/01/2011 | OTH1 On 03-February-11 |        |              | Index Future | 342.60    | 341.1950                      | 342.5980  | 341.1950                        | 3.00          |
| 03/01/2011 | OTH1 On 05-May-11      |        |              | Index Future | 347.55    | 346.1950                      | 347.5510  | 346.1950                        | 0.00          |
| 03/01/2011 | R157 On 03-February-11 |        |              | Bond Future  | 7.30      | 129.0611                      | 129.2811  | 129.0611                        | 7,886.00      |
| 03/01/2011 | R157 On 03-February-11 | 7.90   | Call         | Bond Future  | 2653      | 2                             | 3         | 2                               | 0.00          |
| 03/01/2011 | R157 On 03-February-11 | 7.95   | Call         | Bond Future  | 2857      | 3                             | 3         | 3                               | 0.00          |
| 03/01/2011 | R157 On 03-February-11 | 7.85   | Call         | Bond Future  | 2451      | 2                             | 2         | 2                               | 0.00          |
| 03/01/2011 | R157 On 03-February-11 | 7.85   | Put          | Bond Future  | 49        | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R157 On 03-February-11 | 7.95   | Put          | Bond Future  | 26        | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R157 On 03-February-11 | 7.90   | Put          | Bond Future  | 36        | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R157 On 05-May-11      |        |              | Bond Future  | 7.40      | 124.1424                      | 124.3419  | 124.1424                        | 705.00        |
| 03/01/2011 | R157 On 05-May-11      | 7.75   | Call         | Bond Future  | 2122      | 2                             | 2         | 2                               | 0.00          |
| 03/01/2011 | R157 On 05-May-11      | 7.80   | Call         | Bond Future  | 2265      | 2                             | 2         | 2                               | 0.00          |
| 03/01/2011 | R157 On 05-May-11      | 7.65   | Call         | Bond Future  | 1850      | 2                             | 2         | 2                               | 0.00          |
| 03/01/2011 | R157 On 05-May-11      | 7.70   | Call         | Bond Future  | 1984      | 2                             | 2         | 2                               | 0.00          |
| 03/01/2011 | R157 On 05-May-11      | 7.70   | Put          | Bond Future  | 760       | 1                             | 1         | 1                               | 0.00          |
| 03/01/2011 | R157 On 05-May-11      | 7.65   | Put          | Bond Future  | 832       | 1                             | 1         | 1                               | 0.00          |
| 03/01/2011 | R157 On 05-May-11      | 7.80   | Put          | Bond Future  | 631       | 1                             | 1         | 1                               | 0.00          |
| 03/01/2011 | R157 On 05-May-11      | 7.75   | Put          | Bond Future  | 693       | 1                             | 1         | 1                               | 0.00          |
| 03/01/2011 | R157 On 04-August-11   |        |              | Bond Future  | 7.53      | 125.9525                      | 126.1440  | 125.9525                        | 0.00          |
| 03/01/2011 | R157 On 04-August-11   | 7.50   | Call         | Bond Future  | 1530      | 1                             | 2         | 1                               | 0.00          |
| 03/01/2011 | R157 On 04-August-11   | 7.55   | Call         | Bond Future  | 1632      | 2                             | 2         | 2                               | 0.00          |
| 03/01/2011 | R157 On 04-August-11   | 7.45   | Call         | Bond Future  | 1432      | 1                             | 1         | 1                               | 0.00          |
| 03/01/2011 | R157 On 04-August-11   | 7.45   | Put          | Bond Future  | 1730      | 2                             | 2         | 2                               | 0.00          |
| 03/01/2011 | R157 On 04-August-11   | 7.55   | Put          | Bond Future  | 1538      | 2                             | 2         | 2                               | 0.00          |
| 03/01/2011 | R157 On 04-August-11   | 7.50   | Put          | Bond Future  | 1632      | 2                             | 2         | 2                               | 0.00          |
| 03/01/2011 | R186 On 03-February-11 |        |              | Bond Future  | 8.27      | 120.4451                      | 120.9425  | 120.4451                        | 25,674.00     |
| 03/01/2011 | R186 On 03-February-11 | 9.00   | Call         | Bond Future  | 7080      | 7                             | 7         | 7                               | 0.00          |
| 03/01/2011 | R186 On 03-February-11 | 9.05   | Call         | Bond Future  | 7518      | 7                             | 8         | 7                               | 0.00          |
| 03/01/2011 | R186 On 03-February-11 | 8.95   | Call         | Bond Future  | 6643      | 6                             | 7         | 6                               | 0.00          |
| 03/01/2011 | R186 On 03-February-11 | 7.75   | Call         | Bond Future  | 157       | 0                             | 0         | 0                               | 3,000.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/01/2011 | R186 On 03-February-11 | 8.95   | Put          | Bond Future | 92        | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R186 On 03-February-11 | 7.75   | Put          | Bond Future | 5472      | 6                             | 5         | 6                               | 0.00          |
| 03/01/2011 | R186 On 03-February-11 | 9.05   | Put          | Bond Future | 54        | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R186 On 03-February-11 | 9.00   | Put          | Bond Future | 71        | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R186 On 05-May-11      |        |              | Bond Future | 8.34      | 122.2093                      | 122.6979  | 122.2093                        | 0.00          |
| 03/01/2011 | R186 On 05-May-11      | 8.75   | Call         | Bond Future | 5605      | 5                             | 6         | 5                               | 0.00          |
| 03/01/2011 | R186 On 05-May-11      | 8.80   | Call         | Bond Future | 5932      | 6                             | 6         | 6                               | 0.00          |
| 03/01/2011 | R186 On 05-May-11      | 8.00   | Call         | Bond Future | 1775      | 2                             | 2         | 2                               | 5,500.00      |
| 03/01/2011 | R186 On 05-May-11      | 8.70   | Call         | Bond Future | 5285      | 5                             | 5         | 5                               | 0.00          |
| 03/01/2011 | R186 On 05-May-11      | 8.70   | Put          | Bond Future | 1822      | 2                             | 2         | 2                               | 0.00          |
| 03/01/2011 | R186 On 05-May-11      | 8.00   | Put          | Bond Future | 5166      | 6                             | 5         | 6                               | 0.00          |
| 03/01/2011 | R186 On 05-May-11      | 8.80   | Put          | Bond Future | 1536      | 2                             | 2         | 2                               | 0.00          |
| 03/01/2011 | R186 On 05-May-11      | 8.75   | Put          | Bond Future | 1674      | 2                             | 2         | 2                               | 0.00          |
| 03/01/2011 | R186 On 04-August-11   |        |              | Bond Future | 8.42      | 118.6983                      | 119.1874  | 118.6983                        | 0.00          |
| 03/01/2011 | R186 On 04-August-11   | 8.25   | Call         | Bond Future | 3555      | 3                             | 4         | 3                               | 0.00          |
| 03/01/2011 | R186 On 04-August-11   | 8.20   | Call         | Bond Future | 3335      | 3                             | 3         | 3                               | 0.00          |
| 03/01/2011 | R186 On 04-August-11   | 8.30   | Call         | Bond Future | 3782      | 4                             | 4         | 4                               | 0.00          |
| 03/01/2011 | R186 On 04-August-11   | 8.30   | Put          | Bond Future | 4915      | 5                             | 5         | 5                               | 0.00          |
| 03/01/2011 | R186 On 04-August-11   | 8.20   | Put          | Bond Future | 5450      | 6                             | 5         | 6                               | 0.00          |
| 03/01/2011 | R186 On 04-August-11   | 8.25   | Put          | Bond Future | 5177      | 5                             | 5         | 5                               | 0.00          |
| 03/01/2011 | R201 On 03-February-11 |        |              | Bond Future | 7.08      | 106.5427                      | 106.7148  | 106.5427                        | 489.00        |
| 03/01/2011 | R201 On 03-February-11 | 8.00   | Call         | Bond Future | 3104      | 3                             | 3         | 3                               | 0.00          |
| 03/01/2011 | R201 On 03-February-11 | 7.95   | Call         | Bond Future | 2938      | 3                             | 3         | 3                               | 0.00          |
| 03/01/2011 | R201 On 03-February-11 | 8.05   | Call         | Bond Future | 3269      | 3                             | 3         | 3                               | 0.00          |
| 03/01/2011 | R201 On 03-February-11 | 8.05   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R201 On 03-February-11 | 7.95   | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R201 On 03-February-11 | 8.00   | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R201 On 05-May-11      |        |              | Bond Future | 7.19      | 108.1029                      | 108.2578  | 108.1029                        | 0.00          |
| 03/01/2011 | R201 On 05-May-11      | 7.75   | Call         | Bond Future | 2109      | 2                             | 2         | 2                               | 0.00          |
| 03/01/2011 | R201 On 05-May-11      | 7.80   | Call         | Bond Future | 2235      | 2                             | 2         | 2                               | 0.00          |
| 03/01/2011 | R201 On 05-May-11      | 7.70   | Call         | Bond Future | 1986      | 2                             | 2         | 2                               | 0.00          |
| 03/01/2011 | R201 On 05-May-11      | 7.70   | Put          | Bond Future | 338       | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R201 On 05-May-11      | 7.80   | Put          | Bond Future | 271       | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/01/2011 | R201 On 05-May-11      | 7.75   | Put          | Bond Future | 303       | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R201 On 04-August-11   |        |              | Bond Future | 7.31      | 105.2704                      | 105.4180  | 105.2704                        | 0.00          |
| 03/01/2011 | R201 On 04-August-11   | 7.25   | Call         | Bond Future | 1081      | 1                             | 1         | 1                               | 0.00          |
| 03/01/2011 | R201 On 04-August-11   | 7.30   | Call         | Bond Future | 1159      | 1                             | 1         | 1                               | 0.00          |
| 03/01/2011 | R201 On 04-August-11   | 7.20   | Call         | Bond Future | 1008      | 1                             | 1         | 1                               | 0.00          |
| 03/01/2011 | R201 On 04-August-11   | 7.20   | Put          | Bond Future | 1328      | 1                             | 1         | 1                               | 0.00          |
| 03/01/2011 | R201 On 04-August-11   | 7.30   | Put          | Bond Future | 1177      | 1                             | 1         | 1                               | 0.00          |
| 03/01/2011 | R201 On 04-August-11   | 7.25   | Put          | Bond Future | 1250      | 1                             | 1         | 1                               | 0.00          |
| 03/01/2011 | R202 On 03-February-11 |        |              | Bond Future | 0.38      | 167.6610                      | 167.6610  | 167.6610                        | 3,689.00      |
| 03/01/2011 | R202 On 03-February-11 | 3.05   | Call         | Bond Future | 60524     | 61                            | 61        | 61                              | 0.00          |
| 03/01/2011 | R202 On 03-February-11 | 3.10   | Call         | Bond Future | 61371     | 61                            | 61        | 61                              | 0.00          |
| 03/01/2011 | R202 On 03-February-11 | 3.00   | Call         | Bond Future | 59668     | 60                            | 60        | 60                              | 0.00          |
| 03/01/2011 | R202 On 03-February-11 | 3.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R202 On 03-February-11 | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R202 On 03-February-11 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R202 On 05-May-11      |        |              | Bond Future | 0.30      | 170.1424                      | 170.0831  | 170.1424                        | 6,500.00      |
| 03/01/2011 | R202 On 05-May-11      | 2.05   | Call         | Bond Future | 43424     | 43                            | 43        | 43                              | 0.00          |
| 03/01/2011 | R202 On 05-May-11      | 2.00   | Call         | Bond Future | 42385     | 42                            | 42        | 42                              | 0.00          |
| 03/01/2011 | R202 On 05-May-11      | 2.10   | Call         | Bond Future | 44452     | 45                            | 44        | 45                              | 0.00          |
| 03/01/2011 | R202 On 05-May-11      | 2.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R202 On 05-May-11      | 2.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R202 On 05-May-11      | 2.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R203 On 03-February-11 |        |              | Bond Future | 7.90      | 104.8422                      | 105.1031  | 104.8422                        | 1,404.00      |
| 03/01/2011 | R203 On 03-February-11 | 8.50   | Call         | Bond Future | 3088      | 3                             | 3         | 3                               | 0.00          |
| 03/01/2011 | R203 On 03-February-11 | 8.55   | Call         | Bond Future | 3321      | 3                             | 3         | 3                               | 0.00          |
| 03/01/2011 | R203 On 03-February-11 | 8.00   | Call         | Bond Future | 1070      | 1                             | 1         | 1                               | 1,000.00      |
| 03/01/2011 | R203 On 03-February-11 | 8.45   | Call         | Bond Future | 2858      | 3                             | 3         | 3                               | 0.00          |
| 03/01/2011 | R203 On 03-February-11 | 8.45   | Put          | Bond Future | 73        | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R203 On 03-February-11 | 8.00   | Put          | Bond Future | 544       | 1                             | 1         | 1                               | 0.00          |
| 03/01/2011 | R203 On 03-February-11 | 8.55   | Put          | Bond Future | 43        | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R203 On 03-February-11 | 8.50   | Put          | Bond Future | 56        | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R203 On 05-May-11      |        |              | Bond Future | 8.00      | 102.2173                      | 102.4591  | 102.2173                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/01/2011 | R203 On 05-May-11      | 8.25   | Call         | Bond Future | 2302      | 2                             | 2         | 2                               | 0.00          |
| 03/01/2011 | R203 On 05-May-11      | 8.20   | Call         | Bond Future | 2150      | 2                             | 2         | 2                               | 0.00          |
| 03/01/2011 | R203 On 05-May-11      | 8.30   | Call         | Bond Future | 2458      | 2                             | 2         | 2                               | 0.00          |
| 03/01/2011 | R203 On 05-May-11      | 8.30   | Put          | Bond Future | 994       | 1                             | 1         | 1                               | 0.00          |
| 03/01/2011 | R203 On 05-May-11      | 8.20   | Put          | Bond Future | 1173      | 1                             | 1         | 1                               | 0.00          |
| 03/01/2011 | R203 On 05-May-11      | 8.25   | Put          | Bond Future | 1081      | 1                             | 1         | 1                               | 0.00          |
| 03/01/2011 | R203 On 04-August-11   |        |              | Bond Future | 8.12      | 103.7116                      | 103.9444  | 103.7116                        | 0.00          |
| 03/01/2011 | R203 On 04-August-11   | 8.00   | Call         | Bond Future | 1808      | 2                             | 2         | 2                               | 0.00          |
| 03/01/2011 | R203 On 04-August-11   | 7.95   | Call         | Bond Future | 1696      | 2                             | 2         | 2                               | 0.00          |
| 03/01/2011 | R203 On 04-August-11   | 8.05   | Call         | Bond Future | 1925      | 2                             | 2         | 2                               | 0.00          |
| 03/01/2011 | R203 On 04-August-11   | 8.05   | Put          | Bond Future | 2235      | 2                             | 2         | 2                               | 0.00          |
| 03/01/2011 | R203 On 04-August-11   | 7.95   | Put          | Bond Future | 2485      | 3                             | 2         | 3                               | 0.00          |
| 03/01/2011 | R203 On 04-August-11   | 8.00   | Put          | Bond Future | 2357      | 2                             | 2         | 2                               | 0.00          |
| 03/01/2011 | R204 On 03-February-11 |        |              | Bond Future | 8.01      | 100.6653                      | 100.9867  | 100.6653                        | 1,926.00      |
| 03/01/2011 | R204 On 03-February-11 | 8.50   | Call         | Bond Future | 2872      | 3                             | 3         | 3                               | 0.00          |
| 03/01/2011 | R204 On 03-February-11 | 8.55   | Call         | Bond Future | 3123      | 3                             | 3         | 3                               | 0.00          |
| 03/01/2011 | R204 On 03-February-11 | 8.45   | Call         | Bond Future | 2628      | 2                             | 3         | 2                               | 0.00          |
| 03/01/2011 | R204 On 03-February-11 | 8.45   | Put          | Bond Future | 154       | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R204 On 03-February-11 | 8.55   | Put          | Bond Future | 94        | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R204 On 03-February-11 | 8.50   | Put          | Bond Future | 120       | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R204 On 05-May-11      |        |              | Bond Future | 8.11      | 102.1405                      | 102.4468  | 102.1405                        | 0.00          |
| 03/01/2011 | R204 On 05-May-11      | 8.50   | Call         | Bond Future | 3136      | 3                             | 3         | 3                               | 0.00          |
| 03/01/2011 | R204 On 05-May-11      | 8.55   | Call         | Bond Future | 3325      | 3                             | 3         | 3                               | 0.00          |
| 03/01/2011 | R204 On 05-May-11      | 8.45   | Call         | Bond Future | 2952      | 3                             | 3         | 3                               | 0.00          |
| 03/01/2011 | R204 On 05-May-11      | 8.45   | Put          | Bond Future | 1077      | 1                             | 1         | 1                               | 0.00          |
| 03/01/2011 | R204 On 05-May-11      | 8.55   | Put          | Bond Future | 908       | 1                             | 1         | 1                               | 0.00          |
| 03/01/2011 | R204 On 05-May-11      | 8.50   | Put          | Bond Future | 990       | 1                             | 1         | 1                               | 0.00          |
| 03/01/2011 | R204 On 04-August-11   |        |              | Bond Future | 8.22      | 99.6043                       | 99.9011   | 99.6043                         | 0.00          |
| 03/01/2011 | R204 On 04-August-11   | 8.00   | Call         | Bond Future | 1858      | 2                             | 2         | 2                               | 0.00          |
| 03/01/2011 | R204 On 04-August-11   | 8.05   | Call         | Bond Future | 1982      | 2                             | 2         | 2                               | 0.00          |
| 03/01/2011 | R204 On 04-August-11   | 7.95   | Call         | Bond Future | 1739      | 2                             | 2         | 2                               | 0.00          |
| 03/01/2011 | R204 On 04-August-11   | 7.95   | Put          | Bond Future | 3190      | 3                             | 3         | 3                               | 0.00          |
| 03/01/2011 | R204 On 04-August-11   | 8.05   | Put          | Bond Future | 2884      | 3                             | 3         | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/01/2011 | R204 On 04-August-11   | 8.00   | Put          | Bond Future | 3034      | 3                             | 3         | 3                               | 0.00          |
| 03/01/2011 | R206 On 03-February-11 |        |              | Bond Future | 6.71      | 102.4325                      | 102.5653  | 102.4325                        | 0.00          |
| 03/01/2011 | R206 On 03-February-11 | 8.00   | Call         | Bond Future | 3361      | 3                             | 3         | 3                               | 0.00          |
| 03/01/2011 | R206 On 03-February-11 | 7.95   | Call         | Bond Future | 3234      | 3                             | 3         | 3                               | 0.00          |
| 03/01/2011 | R206 On 03-February-11 | 8.05   | Call         | Bond Future | 3489      | 3                             | 3         | 3                               | 0.00          |
| 03/01/2011 | R206 On 03-February-11 | 8.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R206 On 03-February-11 | 7.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R206 On 03-February-11 | 8.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R206 On 05-May-11      |        |              | Bond Future | 6.80      | 103.9339                      | 104.0486  | 103.9339                        | 0.00          |
| 03/01/2011 | R206 On 05-May-11      | 7.50   | Call         | Bond Future | 1857      | 2                             | 2         | 2                               | 0.00          |
| 03/01/2011 | R206 On 05-May-11      | 7.45   | Call         | Bond Future | 1759      | 2                             | 2         | 2                               | 0.00          |
| 03/01/2011 | R206 On 05-May-11      | 7.55   | Call         | Bond Future | 1957      | 2                             | 2         | 2                               | 0.00          |
| 03/01/2011 | R206 On 05-May-11      | 7.55   | Put          | Bond Future | 156       | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R206 On 05-May-11      | 7.45   | Put          | Bond Future | 197       | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R206 On 05-May-11      | 7.50   | Put          | Bond Future | 175       | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R206 On 04-August-11   |        |              | Bond Future | 6.92      | 101.6858                      | 101.7923  | 101.6858                        | 0.00          |
| 03/01/2011 | R206 On 04-August-11   | 7.00   | Call         | Bond Future | 940       | 1                             | 1         | 1                               | 0.00          |
| 03/01/2011 | R206 On 04-August-11   | 6.95   | Call         | Bond Future | 881       | 1                             | 1         | 1                               | 0.00          |
| 03/01/2011 | R206 On 04-August-11   | 7.05   | Call         | Bond Future | 1001      | 1                             | 1         | 1                               | 0.00          |
| 03/01/2011 | R206 On 04-August-11   | 7.05   | Put          | Bond Future | 720       | 1                             | 1         | 1                               | 0.00          |
| 03/01/2011 | R206 On 04-August-11   | 6.95   | Put          | Bond Future | 821       | 1                             | 1         | 1                               | 0.00          |
| 03/01/2011 | R206 On 04-August-11   | 7.00   | Put          | Bond Future | 769       | 1                             | 1         | 1                               | 0.00          |
| 03/01/2011 | R207 On 03-February-11 |        |              | Bond Future | 8.10      | 94.8328                       | 95.1351   | 94.8328                         | 800.00        |
| 03/01/2011 | R207 On 03-February-11 | 8.75   | Call         | Bond Future | 3888      | 4                             | 4         | 4                               | 0.00          |
| 03/01/2011 | R207 On 03-February-11 | 8.80   | Call         | Bond Future | 4161      | 4                             | 4         | 4                               | 0.00          |
| 03/01/2011 | R207 On 03-February-11 | 8.70   | Call         | Bond Future | 3618      | 3                             | 4         | 3                               | 0.00          |
| 03/01/2011 | R207 On 03-February-11 | 8.70   | Put          | Bond Future | 76        | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R207 On 03-February-11 | 8.80   | Put          | Bond Future | 45        | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R207 On 03-February-11 | 8.75   | Put          | Bond Future | 58        | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R207 On 05-May-11      |        |              | Bond Future | 8.19      | 96.2197                       | 96.5083   | 96.2197                         | 0.00          |
| 03/01/2011 | R207 On 05-May-11      | 8.50   | Call         | Bond Future | 3007      | 3                             | 3         | 3                               | 0.00          |
| 03/01/2011 | R207 On 05-May-11      | 8.55   | Call         | Bond Future | 3197      | 3                             | 3         | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/01/2011 | R207 On 05-May-11      | 8.45   | Call         | Bond Future | 2821      | 3                             | 3         | 3                               | 0.00          |
| 03/01/2011 | R207 On 05-May-11      | 8.45   | Put          | Bond Future | 1320      | 1                             | 1         | 1                               | 0.00          |
| 03/01/2011 | R207 On 05-May-11      | 8.55   | Put          | Bond Future | 1120      | 1                             | 1         | 1                               | 0.00          |
| 03/01/2011 | R207 On 05-May-11      | 8.50   | Put          | Bond Future | 1217      | 1                             | 1         | 1                               | 0.00          |
| 03/01/2011 | R207 On 04-August-11   |        |              | Bond Future | 8.29      | 93.9859                       | 94.2725   | 93.9859                         | 0.00          |
| 03/01/2011 | R207 On 04-August-11   | 8.25   | Call         | Bond Future | 2452      | 2                             | 2         | 2                               | 0.00          |
| 03/01/2011 | R207 On 04-August-11   | 8.30   | Call         | Bond Future | 2599      | 2                             | 3         | 2                               | 0.00          |
| 03/01/2011 | R207 On 04-August-11   | 8.20   | Call         | Bond Future | 2310      | 2                             | 2         | 2                               | 0.00          |
| 03/01/2011 | R207 On 04-August-11   | 8.20   | Put          | Bond Future | 2840      | 3                             | 3         | 3                               | 0.00          |
| 03/01/2011 | R207 On 04-August-11   | 8.30   | Put          | Bond Future | 2553      | 3                             | 3         | 3                               | 0.00          |
| 03/01/2011 | R207 On 04-August-11   | 8.25   | Put          | Bond Future | 2694      | 3                             | 3         | 3                               | 0.00          |
| 03/01/2011 | R208 On 03-February-11 |        |              | Bond Future | 8.12      | 92.7580                       | 93.0775   | 92.7580                         | 5,598.00      |
| 03/01/2011 | R208 On 03-February-11 | 8.75   | Call         | Bond Future | 3999      | 4                             | 4         | 4                               | 0.00          |
| 03/01/2011 | R208 On 03-February-11 | 8.70   | Call         | Bond Future | 3716      | 3                             | 4         | 3                               | 0.00          |
| 03/01/2011 | R208 On 03-February-11 | 8.80   | Call         | Bond Future | 4284      | 4                             | 4         | 4                               | 0.00          |
| 03/01/2011 | R208 On 03-February-11 | 8.80   | Put          | Bond Future | 53        | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R208 On 03-February-11 | 8.70   | Put          | Bond Future | 91        | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R208 On 03-February-11 | 8.75   | Put          | Bond Future | 70        | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R208 On 05-May-11      |        |              | Bond Future | 8.20      | 90.7172                       | 91.0297   | 90.7172                         | 0.00          |
| 03/01/2011 | R208 On 05-May-11      | 8.50   | Call         | Bond Future | 3135      | 3                             | 3         | 3                               | 0.00          |
| 03/01/2011 | R208 On 05-May-11      | 8.45   | Call         | Bond Future | 2940      | 3                             | 3         | 3                               | 0.00          |
| 03/01/2011 | R208 On 05-May-11      | 8.55   | Call         | Bond Future | 3337      | 3                             | 3         | 3                               | 0.00          |
| 03/01/2011 | R208 On 05-May-11      | 8.55   | Put          | Bond Future | 1178      | 1                             | 1         | 1                               | 0.00          |
| 03/01/2011 | R208 On 05-May-11      | 8.45   | Put          | Bond Future | 1391      | 2                             | 1         | 2                               | 0.00          |
| 03/01/2011 | R208 On 05-May-11      | 8.50   | Put          | Bond Future | 1280      | 1                             | 1         | 1                               | 0.00          |
| 03/01/2011 | R208 On 04-August-11   |        |              | Bond Future | 8.29      | 92.0411                       | 92.3465   | 92.0411                         | 0.00          |
| 03/01/2011 | R208 On 04-August-11   | 8.25   | Call         | Bond Future | 2604      | 2                             | 3         | 2                               | 0.00          |
| 03/01/2011 | R208 On 04-August-11   | 8.30   | Call         | Bond Future | 2761      | 3                             | 3         | 3                               | 0.00          |
| 03/01/2011 | R208 On 04-August-11   | 8.20   | Call         | Bond Future | 2451      | 2                             | 2         | 2                               | 0.00          |
| 03/01/2011 | R208 On 04-August-11   | 8.20   | Put          | Bond Future | 2992      | 3                             | 3         | 3                               | 0.00          |
| 03/01/2011 | R208 On 04-August-11   | 8.30   | Put          | Bond Future | 2688      | 3                             | 3         | 3                               | 0.00          |
| 03/01/2011 | R208 On 04-August-11   | 8.25   | Put          | Bond Future | 2837      | 3                             | 3         | 3                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/01/2011 | R209 On 03-February-11 |        |              | Bond Future | 8.24      | 80.7782                       | 81.2228   | 80.7782                         | 22,599.00     |
| 03/01/2011 | R209 On 03-February-11 | 9.00   | Call         | Bond Future | 6264      | 6                             | 6         | 6                               | 0.00          |
| 03/01/2011 | R209 On 03-February-11 | 9.05   | Call         | Bond Future | 6631      | 6                             | 7         | 6                               | 0.00          |
| 03/01/2011 | R209 On 03-February-11 | 8.95   | Call         | Bond Future | 5896      | 6                             | 6         | 6                               | 0.00          |
| 03/01/2011 | R209 On 03-February-11 | 8.95   | Put          | Bond Future | 80        | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R209 On 03-February-11 | 9.05   | Put          | Bond Future | 47        | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R209 On 03-February-11 | 9.00   | Put          | Bond Future | 62        | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R209 On 05-May-11      |        |              | Bond Future | 8.30      | 78.8224                       | 79.2448   | 78.8224                         | 0.00          |
| 03/01/2011 | R209 On 05-May-11      | 8.50   | Call         | Bond Future | 3818      | 4                             | 4         | 4                               | 0.00          |
| 03/01/2011 | R209 On 05-May-11      | 8.55   | Call         | Bond Future | 4072      | 4                             | 4         | 4                               | 0.00          |
| 03/01/2011 | R209 On 05-May-11      | 8.45   | Call         | Bond Future | 3570      | 3                             | 4         | 3                               | 0.00          |
| 03/01/2011 | R209 On 05-May-11      | 8.45   | Put          | Bond Future | 2280      | 2                             | 2         | 2                               | 0.00          |
| 03/01/2011 | R209 On 05-May-11      | 8.55   | Put          | Bond Future | 1946      | 2                             | 2         | 2                               | 0.00          |
| 03/01/2011 | R209 On 05-May-11      | 8.50   | Put          | Bond Future | 2108      | 2                             | 2         | 2                               | 0.00          |
| 03/01/2011 | R209 On 04-August-11   |        |              | Bond Future | 8.36      | 79.9652                       | 80.3997   | 79.9652                         | 0.00          |
| 03/01/2011 | R209 On 04-August-11   | 8.50   | Call         | Bond Future | 4458      | 4                             | 4         | 4                               | 0.00          |
| 03/01/2011 | R209 On 04-August-11   | 8.55   | Call         | Bond Future | 4695      | 4                             | 5         | 4                               | 0.00          |
| 03/01/2011 | R209 On 04-August-11   | 8.45   | Call         | Bond Future | 4226      | 4                             | 4         | 4                               | 0.00          |
| 03/01/2011 | R209 On 04-August-11   | 10.10  | Call         | Bond Future | 13355     | 13                            | 13        | 13                              | 0.00          |
| 03/01/2011 | R209 On 04-August-11   | 10.10  | Put          | Bond Future | 438       | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R209 On 04-August-11   | 8.45   | Put          | Bond Future | 3420      | 4                             | 3         | 4                               | 0.00          |
| 03/01/2011 | R209 On 04-August-11   | 8.55   | Put          | Bond Future | 3054      | 3                             | 3         | 3                               | 0.00          |
| 03/01/2011 | R209 On 04-August-11   | 8.50   | Put          | Bond Future | 3233      | 3                             | 3         | 3                               | 0.00          |
| 03/01/2011 | R210 On 03-February-11 |        |              | Bond Future | 0.96      | 126.7969                      | 126.7790  | 126.7969                        | 2.00          |
| 03/01/2011 | R210 On 03-February-11 | 3.10   | Call         | Bond Future | 32455     | 32                            | 32        | 32                              | 0.00          |
| 03/01/2011 | R210 On 03-February-11 | 3.15   | Call         | Bond Future | 33087     | 33                            | 33        | 33                              | 0.00          |
| 03/01/2011 | R210 On 03-February-11 | 3.05   | Call         | Bond Future | 31817     | 32                            | 32        | 32                              | 0.00          |
| 03/01/2011 | R210 On 03-February-11 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R210 On 03-February-11 | 3.15   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R210 On 03-February-11 | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R211 On 03-February-11 |        |              | Bond Future | 1.74      | 104.3812                      | 104.3696  | 104.3812                        | 589.00        |
| 03/01/2011 | R211 On 03-February-11 | 2.50   | Call         | Bond Future | 4315      | 4                             | 4         | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/01/2011 | R211 On 03-February-11 | 2.55   | Call         | Bond Future | 4590      | 5                             | 5         | 5                               | 0.00          |
| 03/01/2011 | R211 On 03-February-11 | 2.45   | Call         | Bond Future | 4038      | 4                             | 4         | 4                               | 0.00          |
| 03/01/2011 | R211 On 03-February-11 | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R211 On 03-February-11 | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R211 On 03-February-11 | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R212 On 03-February-11 |        |              | Bond Future | 2.48      | 102.6122                      | 102.6025  | 102.6122                        | 2,518.00      |
| 03/01/2011 | R212 On 03-February-11 | 3.00   | Call         | Bond Future | 4866      | 5                             | 5         | 5                               | 0.00          |
| 03/01/2011 | R212 On 03-February-11 | 3.05   | Call         | Bond Future | 5323      | 5                             | 5         | 5                               | 0.00          |
| 03/01/2011 | R212 On 03-February-11 | 2.95   | Call         | Bond Future | 4406      | 4                             | 4         | 4                               | 0.00          |
| 03/01/2011 | R212 On 03-February-11 | 2.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R212 On 03-February-11 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R212 On 03-February-11 | 3.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R213 On 03-February-11 |        |              | Bond Future | 8.34      | 89.6569                       | 90.1338   | 89.6569                         | 0.00          |
| 03/01/2011 | R213 On 03-February-11 | 8.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R213 On 03-February-11 | 7.95   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R213 On 03-February-11 | 8.05   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R213 On 03-February-11 | 8.05   | Put          | Bond Future | 2608      | 3                             | 3         | 3                               | 0.00          |
| 03/01/2011 | R213 On 03-February-11 | 7.95   | Put          | Bond Future | 3525      | 4                             | 4         | 4                               | 0.00          |
| 03/01/2011 | R213 On 03-February-11 | 8.00   | Put          | Bond Future | 3065      | 4                             | 3         | 4                               | 0.00          |
| 03/01/2011 | R213 On 05-May-11      |        |              | Bond Future | 8.40      | 87.4278                       | 87.8986   | 87.4278                         | 0.00          |
| 03/01/2011 | R213 On 05-May-11      | 8.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R213 On 05-May-11      | 8.05   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R213 On 05-May-11      | 7.95   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R213 On 05-May-11      | 7.95   | Put          | Bond Future | 4037      | 5                             | 4         | 5                               | 0.00          |
| 03/01/2011 | R213 On 05-May-11      | 8.05   | Put          | Bond Future | 3124      | 4                             | 3         | 4                               | 0.00          |
| 03/01/2011 | R213 On 05-May-11      | 8.00   | Put          | Bond Future | 3579      | 4                             | 4         | 4                               | 0.00          |
| 03/01/2011 | R213 On 04-August-11   |        |              | Bond Future | 8.47      | 88.7001                       | 89.1728   | 88.7001                         | 0.00          |
| 03/01/2011 | R213 On 04-August-11   | 8.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R213 On 04-August-11   | 7.95   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R213 On 04-August-11   | 8.05   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/01/2011 | R213 On 04-August-11   | 8.05   | Put          | Bond Future | 3664      | 4                             | 4         | 4                               | 0.00          |
| 03/01/2011 | R213 On 04-August-11   | 7.95   | Put          | Bond Future | 4573      | 5                             | 5         | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/01/2011 | R213 On 04-August-11   | 8.00   | Put          | Bond Future  | 4116      | 5                             | 4         | 5                               | 0.00          |
| 03/01/2011 | TRT1 On 03-February-11 |        |              | Index Future | 343.42    | 342.2470                      | 343.4220  | 342.2470                        | 100.00        |
| 03/01/2011 | TRT1 On 05-May-11      |        |              | Index Future | 348.11    | 346.9160                      | 348.1080  | 346.9160                        | 0.00          |
| 04/01/2011 | AL7T On 03-February-11 |        |              | Index Future | 377.59    | 376.4060                      | 377.5910  | 376.4060                        | 30.00         |
| 04/01/2011 | ALBI On 03-February-11 |        |              | Index Future | 347.93    | 346.8290                      | 347.9290  | 346.8290                        | 1,164.00      |
| 04/01/2011 | ALBI On 05-May-11      |        |              | Index Future | 352.96    | 351.8440                      | 352.9600  | 351.8440                        | 2.00          |
| 04/01/2011 | CRD1 On 03-February-11 |        |              | Index Future | 154.36    | 154.1140                      | 154.3640  | 154.1140                        | 2.00          |
| 04/01/2011 | CRD1 On 05-May-11      |        |              | Index Future | 156.47    | 156.2160                      | 156.4700  | 156.2160                        | 0.00          |
| 04/01/2011 | GOVI On 03-February-11 |        |              | GOVI         | 348.60    | 347.5420                      | 348.6000  | 347.5420                        | 211.00        |
| 04/01/2011 | GOVI On 03-February-11 | 343.00 | Call         | GOVI         | 56000     | 5                             | 6         | 5                               | 0.00          |
| 04/01/2011 | GOVI On 03-February-11 | 342.99 | Call         | GOVI         | 56100     | 5                             | 6         | 5                               | 0.00          |
| 04/01/2011 | GOVI On 03-February-11 | 343.01 | Call         | GOVI         | 55900     | 5                             | 6         | 5                               | 0.00          |
| 04/01/2011 | GOVI On 03-February-11 | 343.01 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | GOVI On 03-February-11 | 342.99 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | GOVI On 03-February-11 | 343.00 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | GOVI On 05-May-11      |        |              | GOVI         | 353.64    | 352.5670                      | 353.6400  | 352.5670                        | 0.00          |
| 04/01/2011 | GOVI On 05-May-11      | 349.00 | Call         | GOVI         | 46400     | 4                             | 5         | 4                               | 0.00          |
| 04/01/2011 | GOVI On 05-May-11      | 349.01 | Call         | GOVI         | 46300     | 4                             | 5         | 4                               | 0.00          |
| 04/01/2011 | GOVI On 05-May-11      | 348.99 | Call         | GOVI         | 46500     | 4                             | 5         | 4                               | 0.00          |
| 04/01/2011 | GOVI On 05-May-11      | 348.99 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | GOVI On 05-May-11      | 349.01 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | GOVI On 05-May-11      | 349.00 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | GVIX On 01-January-29  |        |              | LIVE INDEX   | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 04/01/2011 | IGOV On 03-February-11 |        |              | Index Future | 148.42    | 148.4280                      | 148.4220  | 148.4280                        | 6.00          |
| 04/01/2011 | IGOV On 05-May-11      |        |              | Index Future | 150.57    | 150.5740                      | 150.5680  | 150.5740                        | 0.00          |
| 04/01/2011 | IGOV On 04-August-11   |        |              | Index Future | 152.73    | 152.7350                      | 152.7290  | 152.7350                        | 0.00          |
| 04/01/2011 | ILBI On 03-February-11 |        |              | Index Future | 402.15    | 402.1620                      | 402.1490  | 402.1620                        | 370.00        |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2011 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 0.0200    | 0.0200                          | 0.00          |
| 04/01/2011 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 04/01/2011 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 0.0514    | 0.0514                          | 0.00          |
| 04/01/2011 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 0.00          |
| 04/01/2011 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |
| 04/01/2011 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 04/01/2011 | JBAF On 19-January-11   |        |              | Jibar Tradeable Future | 5.49      | 94.5000                       | 94.5080   | 94.5000                         | 7,791.00      |
| 04/01/2011 | JBAF On 16-February-11  |        |              | Jibar Tradeable Future | 5.42      | 94.5600                       | 94.5760   | 94.5600                         | 2,500.00      |
| 04/01/2011 | JBAF On 16-March-11     |        |              | Jibar Tradeable Future | 5.40      | 94.5600                       | 94.6050   | 94.5600                         | 5,790.00      |
| 04/01/2011 | JBAF On 20-April-11     |        |              | Jibar Tradeable Future | 5.37      | 94.5600                       | 94.6290   | 94.5600                         | 2.00          |
| 04/01/2011 | JBAF On 18-May-11       |        |              | Jibar Tradeable Future | 5.37      | 94.5600                       | 94.6290   | 94.5600                         | 2,000.00      |
| 04/01/2011 | JBAF On 15-June-11      |        |              | Jibar Tradeable Future | 5.37      | 94.5600                       | 94.6280   | 94.5600                         | 3,790.00      |
| 04/01/2011 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 5.49      | 94.4200                       | 94.5100   | 94.4200                         | 14,590.00     |
| 04/01/2011 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 5.77      | 94.1600                       | 94.2330   | 94.1600                         | 5,290.00      |
| 04/01/2011 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 6.04      | 93.8500                       | 93.9610   | 93.8500                         | 290.00        |
| 04/01/2011 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 6.37      | 93.5300                       | 93.6340   | 93.5300                         | 390.00        |
| 04/01/2011 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 6.68      | 93.2300                       | 93.3230   | 93.2300                         | 41,490.00     |
| 04/01/2011 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 6.90      | 92.9500                       | 93.1000   | 92.9500                         | 390.00        |
| 04/01/2011 | JN02 On 03-February-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 04/01/2011 | JN05 On 03-February-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 04/01/2011 | JN10 On 03-February-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 04/01/2011 | OTH1 On 03-February-11  |        |              | Index Future           | 343.92    | 342.5980                      | 343.9190  | 342.5980                        | 3.00          |
| 04/01/2011 | OTH1 On 05-May-11       |        |              | Index Future           | 348.89    | 347.5510                      | 348.8910  | 347.5510                        | 0.00          |
| 04/01/2011 | R157 On 03-February-11  |        |              | Bond Future            | 7.25      | 129.2811                      | 129.4929  | 129.2811                        | 7,886.00      |
| 04/01/2011 | R157 On 03-February-11  | 7.90   | Call         | Bond Future            | 2853      | 3                             | 3         | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2011 | R157 On 03-February-11 | 7.95   | Call         | Bond Future | 3060      | 3                             | 3         | 3                               | 0.00          |
| 04/01/2011 | R157 On 03-February-11 | 7.85   | Call         | Bond Future | 2647      | 2                             | 3         | 2                               | 0.00          |
| 04/01/2011 | R157 On 03-February-11 | 7.85   | Put          | Bond Future | 33        | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R157 On 03-February-11 | 7.95   | Put          | Bond Future | 17        | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R157 On 03-February-11 | 7.90   | Put          | Bond Future | 24        | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R157 On 05-May-11      |        |              | Bond Future | 7.35      | 124.3419                      | 124.5543  | 124.3419                        | 705.00        |
| 04/01/2011 | R157 On 05-May-11      | 7.75   | Call         | Bond Future | 2264      | 2                             | 2         | 2                               | 0.00          |
| 04/01/2011 | R157 On 05-May-11      | 7.80   | Call         | Bond Future | 2411      | 2                             | 2         | 2                               | 0.00          |
| 04/01/2011 | R157 On 05-May-11      | 7.70   | Call         | Bond Future | 2121      | 2                             | 2         | 2                               | 0.00          |
| 04/01/2011 | R157 On 05-May-11      | 7.65   | Call         | Bond Future | 1982      | 2                             | 2         | 2                               | 0.00          |
| 04/01/2011 | R157 On 05-May-11      | 7.65   | Put          | Bond Future | 751       | 1                             | 1         | 1                               | 0.00          |
| 04/01/2011 | R157 On 05-May-11      | 7.70   | Put          | Bond Future | 685       | 1                             | 1         | 1                               | 0.00          |
| 04/01/2011 | R157 On 05-May-11      | 7.80   | Put          | Bond Future | 565       | 1                             | 1         | 1                               | 0.00          |
| 04/01/2011 | R157 On 05-May-11      | 7.75   | Put          | Bond Future | 623       | 1                             | 1         | 1                               | 0.00          |
| 04/01/2011 | R157 On 04-August-11   |        |              | Bond Future | 7.47      | 126.1440                      | 126.3594  | 126.1440                        | 0.00          |
| 04/01/2011 | R157 On 04-August-11   | 7.50   | Call         | Bond Future | 1636      | 2                             | 2         | 2                               | 0.00          |
| 04/01/2011 | R157 On 04-August-11   | 7.55   | Call         | Bond Future | 1742      | 2                             | 2         | 2                               | 0.00          |
| 04/01/2011 | R157 On 04-August-11   | 7.45   | Call         | Bond Future | 1533      | 1                             | 2         | 1                               | 0.00          |
| 04/01/2011 | R157 On 04-August-11   | 7.45   | Put          | Bond Future | 1615      | 2                             | 2         | 2                               | 0.00          |
| 04/01/2011 | R157 On 04-August-11   | 7.55   | Put          | Bond Future | 1433      | 2                             | 1         | 2                               | 0.00          |
| 04/01/2011 | R157 On 04-August-11   | 7.50   | Put          | Bond Future | 1522      | 2                             | 2         | 2                               | 0.00          |
| 04/01/2011 | R186 On 03-February-11 |        |              | Bond Future | 8.21      | 120.9425                      | 121.5134  | 120.9425                        | 25,674.00     |
| 04/01/2011 | R186 On 03-February-11 | 9.00   | Call         | Bond Future | 7625      | 7                             | 8         | 7                               | 0.00          |
| 04/01/2011 | R186 On 03-February-11 | 9.05   | Call         | Bond Future | 8069      | 8                             | 8         | 8                               | 0.00          |
| 04/01/2011 | R186 On 03-February-11 | 8.95   | Call         | Bond Future | 7182      | 7                             | 7         | 7                               | 0.00          |
| 04/01/2011 | R186 On 03-February-11 | 7.75   | Call         | Bond Future | 203       | 0                             | 0         | 0                               | 3,000.00      |
| 04/01/2011 | R186 On 03-February-11 | 8.95   | Put          | Bond Future | 61        | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R186 On 03-February-11 | 7.75   | Put          | Bond Future | 4947      | 5                             | 5         | 5                               | 0.00          |
| 04/01/2011 | R186 On 03-February-11 | 9.05   | Put          | Bond Future | 34        | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R186 On 03-February-11 | 9.00   | Put          | Bond Future | 46        | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R186 On 05-May-11      |        |              | Bond Future | 8.28      | 122.6979                      | 123.2683  | 122.6979                        | 0.00          |
| 04/01/2011 | R186 On 05-May-11      | 8.75   | Call         | Bond Future | 5997      | 6                             | 6         | 6                               | 0.00          |
| 04/01/2011 | R186 On 05-May-11      | 8.80   | Call         | Bond Future | 6335      | 6                             | 6         | 6                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2011 | R186 On 05-May-11      | 8.70   | Call         | Bond Future | 5666      | 5                             | 6         | 5                               | 0.00          |
| 04/01/2011 | R186 On 05-May-11      | 8.00   | Call         | Bond Future | 1969      | 2                             | 2         | 2                               | 5,500.00      |
| 04/01/2011 | R186 On 05-May-11      | 8.70   | Put          | Bond Future | 1633      | 2                             | 2         | 2                               | 0.00          |
| 04/01/2011 | R186 On 05-May-11      | 8.00   | Put          | Bond Future | 4790      | 5                             | 5         | 5                               | 0.00          |
| 04/01/2011 | R186 On 05-May-11      | 8.80   | Put          | Bond Future | 1369      | 2                             | 1         | 2                               | 0.00          |
| 04/01/2011 | R186 On 05-May-11      | 8.75   | Put          | Bond Future | 1496      | 2                             | 1         | 2                               | 0.00          |
| 04/01/2011 | R186 On 04-August-11   |        |              | Bond Future | 8.36      | 119.1874                      | 119.7667  | 119.1874                        | 0.00          |
| 04/01/2011 | R186 On 04-August-11   | 8.25   | Call         | Bond Future | 3816      | 4                             | 4         | 4                               | 0.00          |
| 04/01/2011 | R186 On 04-August-11   | 8.20   | Call         | Bond Future | 3586      | 3                             | 4         | 3                               | 0.00          |
| 04/01/2011 | R186 On 04-August-11   | 8.30   | Call         | Bond Future | 4054      | 4                             | 4         | 4                               | 0.00          |
| 04/01/2011 | R186 On 04-August-11   | 8.30   | Put          | Bond Future | 4608      | 5                             | 5         | 5                               | 0.00          |
| 04/01/2011 | R186 On 04-August-11   | 8.20   | Put          | Bond Future | 5121      | 5                             | 5         | 5                               | 0.00          |
| 04/01/2011 | R186 On 04-August-11   | 8.25   | Put          | Bond Future | 4859      | 5                             | 5         | 5                               | 0.00          |
| 04/01/2011 | R201 On 03-February-11 |        |              | Bond Future | 7.05      | 106.7148                      | 106.8423  | 106.7148                        | 489.00        |
| 04/01/2011 | R201 On 03-February-11 | 8.00   | Call         | Bond Future | 3230      | 3                             | 3         | 3                               | 0.00          |
| 04/01/2011 | R201 On 03-February-11 | 7.95   | Call         | Bond Future | 3065      | 3                             | 3         | 3                               | 0.00          |
| 04/01/2011 | R201 On 03-February-11 | 8.05   | Call         | Bond Future | 3396      | 3                             | 3         | 3                               | 0.00          |
| 04/01/2011 | R201 On 03-February-11 | 8.05   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R201 On 03-February-11 | 7.95   | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R201 On 03-February-11 | 8.00   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R201 On 05-May-11      |        |              | Bond Future | 7.15      | 108.2578                      | 108.3871  | 108.2578                        | 0.00          |
| 04/01/2011 | R201 On 05-May-11      | 7.75   | Call         | Bond Future | 2208      | 2                             | 2         | 2                               | 0.00          |
| 04/01/2011 | R201 On 05-May-11      | 7.70   | Call         | Bond Future | 2082      | 2                             | 2         | 2                               | 0.00          |
| 04/01/2011 | R201 On 05-May-11      | 7.80   | Call         | Bond Future | 2337      | 2                             | 2         | 2                               | 0.00          |
| 04/01/2011 | R201 On 05-May-11      | 7.80   | Put          | Bond Future | 244       | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R201 On 05-May-11      | 7.70   | Put          | Bond Future | 305       | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R201 On 05-May-11      | 7.75   | Put          | Bond Future | 273       | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R201 On 04-August-11   |        |              | Bond Future | 7.26      | 105.4180                      | 105.5507  | 105.4180                        | 0.00          |
| 04/01/2011 | R201 On 04-August-11   | 7.25   | Call         | Bond Future | 1144      | 1                             | 1         | 1                               | 0.00          |
| 04/01/2011 | R201 On 04-August-11   | 7.30   | Call         | Bond Future | 1224      | 1                             | 1         | 1                               | 0.00          |
| 04/01/2011 | R201 On 04-August-11   | 7.20   | Call         | Bond Future | 1068      | 1                             | 1         | 1                               | 0.00          |
| 04/01/2011 | R201 On 04-August-11   | 7.20   | Put          | Bond Future | 1255      | 1                             | 1         | 1                               | 0.00          |
| 04/01/2011 | R201 On 04-August-11   | 7.30   | Put          | Bond Future | 1109      | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2011 | R201 On 04-August-11   | 7.25   | Put          | Bond Future | 1180      | 1                             | 1         | 1                               | 0.00          |
| 04/01/2011 | R202 On 03-February-11 |        |              | Bond Future | 0.38      | 167.6610                      | 167.6610  | 167.6610                        | 3,689.00      |
| 04/01/2011 | R202 On 03-February-11 | 3.05   | Call         | Bond Future | 60524     | 61                            | 61        | 61                              | 0.00          |
| 04/01/2011 | R202 On 03-February-11 | 3.10   | Call         | Bond Future | 61371     | 61                            | 61        | 61                              | 0.00          |
| 04/01/2011 | R202 On 03-February-11 | 3.00   | Call         | Bond Future | 59668     | 60                            | 60        | 60                              | 0.00          |
| 04/01/2011 | R202 On 03-February-11 | 3.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R202 On 03-February-11 | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R202 On 03-February-11 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R202 On 05-May-11      |        |              | Bond Future | 0.30      | 170.0831                      | 170.0831  | 170.0831                        | 6,500.00      |
| 04/01/2011 | R202 On 05-May-11      | 2.05   | Call         | Bond Future | 43424     | 43                            | 43        | 43                              | 0.00          |
| 04/01/2011 | R202 On 05-May-11      | 2.10   | Call         | Bond Future | 44452     | 44                            | 44        | 44                              | 0.00          |
| 04/01/2011 | R202 On 05-May-11      | 2.00   | Call         | Bond Future | 42385     | 42                            | 42        | 42                              | 0.00          |
| 04/01/2011 | R202 On 05-May-11      | 2.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R202 On 05-May-11      | 2.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R202 On 05-May-11      | 2.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R203 On 03-February-11 |        |              | Bond Future | 7.84      | 105.1031                      | 105.3957  | 105.1031                        | 1,404.00      |
| 04/01/2011 | R203 On 03-February-11 | 8.50   | Call         | Bond Future | 3361      | 3                             | 3         | 3                               | 0.00          |
| 04/01/2011 | R203 On 03-February-11 | 8.55   | Call         | Bond Future | 3598      | 3                             | 4         | 3                               | 0.00          |
| 04/01/2011 | R203 On 03-February-11 | 8.00   | Call         | Bond Future | 1245      | 1                             | 1         | 1                               | 1,000.00      |
| 04/01/2011 | R203 On 03-February-11 | 8.45   | Call         | Bond Future | 3127      | 3                             | 3         | 3                               | 0.00          |
| 04/01/2011 | R203 On 03-February-11 | 8.45   | Put          | Bond Future | 50        | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R203 On 03-February-11 | 8.00   | Put          | Bond Future | 426       | 1                             | 0         | 1                               | 0.00          |
| 04/01/2011 | R203 On 03-February-11 | 8.55   | Put          | Bond Future | 27        | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R203 On 03-February-11 | 8.50   | Put          | Bond Future | 36        | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R203 On 05-May-11      |        |              | Bond Future | 7.94      | 102.4591                      | 102.7561  | 102.4591                        | 0.00          |
| 04/01/2011 | R203 On 05-May-11      | 8.25   | Call         | Bond Future | 2486      | 2                             | 2         | 2                               | 0.00          |
| 04/01/2011 | R203 On 05-May-11      | 8.30   | Call         | Bond Future | 2648      | 2                             | 3         | 2                               | 0.00          |
| 04/01/2011 | R203 On 05-May-11      | 8.20   | Call         | Bond Future | 2327      | 2                             | 2         | 2                               | 0.00          |
| 04/01/2011 | R203 On 05-May-11      | 8.20   | Put          | Bond Future | 1052      | 1                             | 1         | 1                               | 0.00          |
| 04/01/2011 | R203 On 05-May-11      | 8.30   | Put          | Bond Future | 887       | 1                             | 1         | 1                               | 0.00          |
| 04/01/2011 | R203 On 05-May-11      | 8.25   | Put          | Bond Future | 968       | 1                             | 1         | 1                               | 0.00          |
| 04/01/2011 | R203 On 04-August-11   |        |              | Bond Future | 8.05      | 103.9444                      | 104.2493  | 103.9444                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2011 | R203 On 04-August-11   | 8.00   | Call         | Bond Future | 1949      | 2                             | 2         | 2                               | 0.00          |
| 04/01/2011 | R203 On 04-August-11   | 7.95   | Call         | Bond Future | 1831      | 2                             | 2         | 2                               | 0.00          |
| 04/01/2011 | R203 On 04-August-11   | 8.05   | Call         | Bond Future | 2072      | 2                             | 2         | 2                               | 0.00          |
| 04/01/2011 | R203 On 04-August-11   | 8.05   | Put          | Bond Future | 2077      | 2                             | 2         | 2                               | 0.00          |
| 04/01/2011 | R203 On 04-August-11   | 7.95   | Put          | Bond Future | 2315      | 2                             | 2         | 2                               | 0.00          |
| 04/01/2011 | R203 On 04-August-11   | 8.00   | Put          | Bond Future | 2193      | 2                             | 2         | 2                               | 0.00          |
| 04/01/2011 | R204 On 03-February-11 |        |              | Bond Future | 7.95      | 100.9867                      | 101.3441  | 100.9867                        | 1,926.00      |
| 04/01/2011 | R204 On 03-February-11 | 8.50   | Call         | Bond Future | 3190      | 3                             | 3         | 3                               | 0.00          |
| 04/01/2011 | R204 On 03-February-11 | 8.55   | Call         | Bond Future | 3448      | 3                             | 3         | 3                               | 0.00          |
| 04/01/2011 | R204 On 03-February-11 | 8.45   | Call         | Bond Future | 2937      | 3                             | 3         | 3                               | 0.00          |
| 04/01/2011 | R204 On 03-February-11 | 8.45   | Put          | Bond Future | 106       | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R204 On 03-February-11 | 8.55   | Put          | Bond Future | 61        | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R204 On 03-February-11 | 8.50   | Put          | Bond Future | 80        | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R204 On 05-May-11      |        |              | Bond Future | 8.05      | 102.4468                      | 102.8103  | 102.4468                        | 0.00          |
| 04/01/2011 | R204 On 05-May-11      | 8.50   | Call         | Bond Future | 3383      | 3                             | 3         | 3                               | 0.00          |
| 04/01/2011 | R204 On 05-May-11      | 8.45   | Call         | Bond Future | 3191      | 3                             | 3         | 3                               | 0.00          |
| 04/01/2011 | R204 On 05-May-11      | 8.55   | Call         | Bond Future | 3580      | 3                             | 4         | 3                               | 0.00          |
| 04/01/2011 | R204 On 05-May-11      | 8.55   | Put          | Bond Future | 799       | 1                             | 1         | 1                               | 0.00          |
| 04/01/2011 | R204 On 05-May-11      | 8.45   | Put          | Bond Future | 953       | 1                             | 1         | 1                               | 0.00          |
| 04/01/2011 | R204 On 05-May-11      | 8.50   | Put          | Bond Future | 873       | 1                             | 1         | 1                               | 0.00          |
| 04/01/2011 | R204 On 04-August-11   |        |              | Bond Future | 8.15      | 99.9011                       | 100.2695  | 99.9011                         | 0.00          |
| 04/01/2011 | R204 On 04-August-11   | 8.00   | Call         | Bond Future | 2017      | 2                             | 2         | 2                               | 0.00          |
| 04/01/2011 | R204 On 04-August-11   | 8.05   | Call         | Bond Future | 2147      | 2                             | 2         | 2                               | 0.00          |
| 04/01/2011 | R204 On 04-August-11   | 7.95   | Call         | Bond Future | 1892      | 2                             | 2         | 2                               | 0.00          |
| 04/01/2011 | R204 On 04-August-11   | 7.95   | Put          | Bond Future | 2975      | 3                             | 3         | 3                               | 0.00          |
| 04/01/2011 | R204 On 04-August-11   | 8.05   | Put          | Bond Future | 2681      | 3                             | 3         | 3                               | 0.00          |
| 04/01/2011 | R204 On 04-August-11   | 8.00   | Put          | Bond Future | 2825      | 3                             | 3         | 3                               | 0.00          |
| 04/01/2011 | R206 On 03-February-11 |        |              | Bond Future | 6.67      | 102.5653                      | 102.6770  | 102.5653                        | 0.00          |
| 04/01/2011 | R206 On 03-February-11 | 8.00   | Call         | Bond Future | 3473      | 3                             | 3         | 3                               | 0.00          |
| 04/01/2011 | R206 On 03-February-11 | 7.95   | Call         | Bond Future | 3345      | 3                             | 3         | 3                               | 0.00          |
| 04/01/2011 | R206 On 03-February-11 | 8.05   | Call         | Bond Future | 3600      | 3                             | 4         | 3                               | 0.00          |
| 04/01/2011 | R206 On 03-February-11 | 8.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2011 | R206 On 03-February-11 | 7.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R206 On 03-February-11 | 8.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R206 On 05-May-11      |        |              | Bond Future | 6.76      | 104.0486                      | 104.1610  | 104.0486                        | 0.00          |
| 04/01/2011 | R206 On 05-May-11      | 7.50   | Call         | Bond Future | 1949      | 2                             | 2         | 2                               | 0.00          |
| 04/01/2011 | R206 On 05-May-11      | 7.55   | Call         | Bond Future | 2051      | 2                             | 2         | 2                               | 0.00          |
| 04/01/2011 | R206 On 05-May-11      | 7.45   | Call         | Bond Future | 1849      | 2                             | 2         | 2                               | 0.00          |
| 04/01/2011 | R206 On 05-May-11      | 7.45   | Put          | Bond Future | 174       | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R206 On 05-May-11      | 7.55   | Put          | Bond Future | 137       | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R206 On 05-May-11      | 7.50   | Put          | Bond Future | 155       | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R206 On 04-August-11   |        |              | Bond Future | 6.87      | 101.7923                      | 101.9078  | 101.7923                        | 0.00          |
| 04/01/2011 | R206 On 04-August-11   | 7.00   | Call         | Bond Future | 1002      | 1                             | 1         | 1                               | 0.00          |
| 04/01/2011 | R206 On 04-August-11   | 6.95   | Call         | Bond Future | 939       | 1                             | 1         | 1                               | 0.00          |
| 04/01/2011 | R206 On 04-August-11   | 7.05   | Call         | Bond Future | 1065      | 1                             | 1         | 1                               | 0.00          |
| 04/01/2011 | R206 On 04-August-11   | 7.05   | Put          | Bond Future | 668       | 1                             | 1         | 1                               | 0.00          |
| 04/01/2011 | R206 On 04-August-11   | 6.95   | Put          | Bond Future | 764       | 1                             | 1         | 1                               | 0.00          |
| 04/01/2011 | R206 On 04-August-11   | 7.00   | Put          | Bond Future | 716       | 1                             | 1         | 1                               | 0.00          |
| 04/01/2011 | R207 On 03-February-11 |        |              | Bond Future | 8.05      | 95.1351                       | 95.4203   | 95.1351                         | 800.00        |
| 04/01/2011 | R207 On 03-February-11 | 8.75   | Call         | Bond Future | 4156      | 4                             | 4         | 4                               | 0.00          |
| 04/01/2011 | R207 On 03-February-11 | 8.80   | Call         | Bond Future | 4432      | 4                             | 4         | 4                               | 0.00          |
| 04/01/2011 | R207 On 03-February-11 | 8.70   | Call         | Bond Future | 3881      | 4                             | 4         | 4                               | 0.00          |
| 04/01/2011 | R207 On 03-February-11 | 8.70   | Put          | Bond Future | 54        | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R207 On 03-February-11 | 8.80   | Put          | Bond Future | 30        | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R207 On 03-February-11 | 8.75   | Put          | Bond Future | 41        | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R207 On 05-May-11      |        |              | Bond Future | 8.14      | 96.5083                       | 96.7981   | 96.5083                         | 0.00          |
| 04/01/2011 | R207 On 05-May-11      | 8.50   | Call         | Bond Future | 3191      | 3                             | 3         | 3                               | 0.00          |
| 04/01/2011 | R207 On 05-May-11      | 8.45   | Call         | Bond Future | 2999      | 3                             | 3         | 3                               | 0.00          |
| 04/01/2011 | R207 On 05-May-11      | 8.55   | Call         | Bond Future | 3387      | 3                             | 3         | 3                               | 0.00          |
| 04/01/2011 | R207 On 05-May-11      | 8.55   | Put          | Bond Future | 1020      | 1                             | 1         | 1                               | 0.00          |
| 04/01/2011 | R207 On 05-May-11      | 8.45   | Put          | Bond Future | 1208      | 1                             | 1         | 1                               | 0.00          |
| 04/01/2011 | R207 On 05-May-11      | 8.50   | Put          | Bond Future | 1111      | 1                             | 1         | 1                               | 0.00          |
| 04/01/2011 | R207 On 04-August-11   |        |              | Bond Future | 8.24      | 94.2725                       | 94.5601   | 94.2725                         | 0.00          |
| 04/01/2011 | R207 On 04-August-11   | 8.25   | Call         | Bond Future | 2592      | 2                             | 3         | 2                               | 0.00          |
| 04/01/2011 | R207 On 04-August-11   | 8.30   | Call         | Bond Future | 2744      | 3                             | 3         | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2011 | R207 On 04-August-11   | 8.20   | Call         | Bond Future | 2444      | 2                             | 2         | 2                               | 0.00          |
| 04/01/2011 | R207 On 04-August-11   | 8.20   | Put          | Bond Future | 2687      | 3                             | 3         | 3                               | 0.00          |
| 04/01/2011 | R207 On 04-August-11   | 8.30   | Put          | Bond Future | 2410      | 3                             | 2         | 3                               | 0.00          |
| 04/01/2011 | R207 On 04-August-11   | 8.25   | Put          | Bond Future | 2546      | 3                             | 3         | 3                               | 0.00          |
| 04/01/2011 | R208 On 03-February-11 |        |              | Bond Future | 8.07      | 93.0775                       | 93.3793   | 93.0775                         | 5,598.00      |
| 04/01/2011 | R208 On 03-February-11 | 8.75   | Call         | Bond Future | 4280      | 4                             | 4         | 4                               | 0.00          |
| 04/01/2011 | R208 On 03-February-11 | 8.70   | Call         | Bond Future | 3992      | 4                             | 4         | 4                               | 0.00          |
| 04/01/2011 | R208 On 03-February-11 | 8.80   | Call         | Bond Future | 4569      | 4                             | 5         | 4                               | 0.00          |
| 04/01/2011 | R208 On 03-February-11 | 8.80   | Put          | Bond Future | 37        | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R208 On 03-February-11 | 8.70   | Put          | Bond Future | 65        | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R208 On 03-February-11 | 8.75   | Put          | Bond Future | 50        | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R208 On 05-May-11      |        |              | Bond Future | 8.15      | 91.0297                       | 91.3311   | 91.0297                         | 0.00          |
| 04/01/2011 | R208 On 05-May-11      | 8.50   | Call         | Bond Future | 3327      | 3                             | 3         | 3                               | 0.00          |
| 04/01/2011 | R208 On 05-May-11      | 8.55   | Call         | Bond Future | 3534      | 3                             | 4         | 3                               | 0.00          |
| 04/01/2011 | R208 On 05-May-11      | 8.45   | Call         | Bond Future | 3125      | 3                             | 3         | 3                               | 0.00          |
| 04/01/2011 | R208 On 05-May-11      | 8.45   | Put          | Bond Future | 1275      | 1                             | 1         | 1                               | 0.00          |
| 04/01/2011 | R208 On 05-May-11      | 8.55   | Put          | Bond Future | 1074      | 1                             | 1         | 1                               | 0.00          |
| 04/01/2011 | R208 On 05-May-11      | 8.50   | Put          | Bond Future | 1171      | 1                             | 1         | 1                               | 0.00          |
| 04/01/2011 | R208 On 04-August-11   |        |              | Bond Future | 8.24      | 92.3465                       | 92.6532   | 92.3465                         | 0.00          |
| 04/01/2011 | R208 On 04-August-11   | 8.25   | Call         | Bond Future | 2754      | 3                             | 3         | 3                               | 0.00          |
| 04/01/2011 | R208 On 04-August-11   | 8.30   | Call         | Bond Future | 2917      | 3                             | 3         | 3                               | 0.00          |
| 04/01/2011 | R208 On 04-August-11   | 8.20   | Call         | Bond Future | 2596      | 2                             | 3         | 2                               | 0.00          |
| 04/01/2011 | R208 On 04-August-11   | 8.20   | Put          | Bond Future | 2830      | 3                             | 3         | 3                               | 0.00          |
| 04/01/2011 | R208 On 04-August-11   | 8.30   | Put          | Bond Future | 2537      | 3                             | 3         | 3                               | 0.00          |
| 04/01/2011 | R208 On 04-August-11   | 8.25   | Put          | Bond Future | 2680      | 3                             | 3         | 3                               | 0.00          |
| 04/01/2011 | R209 On 03-February-11 |        |              | Bond Future | 8.19      | 81.2228                       | 81.7156   | 81.2228                         | 22,596.00     |
| 04/01/2011 | R209 On 03-February-11 | 9.00   | Call         | Bond Future | 6735      | 6                             | 7         | 6                               | 0.00          |
| 04/01/2011 | R209 On 03-February-11 | 9.05   | Call         | Bond Future | 7107      | 7                             | 7         | 7                               | 0.00          |
| 04/01/2011 | R209 On 03-February-11 | 8.95   | Call         | Bond Future | 6362      | 6                             | 6         | 6                               | 0.00          |
| 04/01/2011 | R209 On 03-February-11 | 8.95   | Put          | Bond Future | 53        | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R209 On 03-February-11 | 9.05   | Put          | Bond Future | 30        | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R209 On 03-February-11 | 9.00   | Put          | Bond Future | 41        | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2011 | R209 On 05-May-11      |        |              | Bond Future | 8.24      | 79.2448                       | 79.7494   | 79.2448                         | 0.00          |
| 04/01/2011 | R209 On 05-May-11      | 8.50   | Call         | Bond Future | 4122      | 4                             | 4         | 4                               | 0.00          |
| 04/01/2011 | R209 On 05-May-11      | 8.55   | Call         | Bond Future | 4387      | 4                             | 4         | 4                               | 0.00          |
| 04/01/2011 | R209 On 05-May-11      | 8.45   | Call         | Bond Future | 3863      | 4                             | 4         | 4                               | 0.00          |
| 04/01/2011 | R209 On 05-May-11      | 8.45   | Put          | Bond Future | 2068      | 2                             | 2         | 2                               | 0.00          |
| 04/01/2011 | R209 On 05-May-11      | 8.55   | Put          | Bond Future | 1756      | 2                             | 2         | 2                               | 0.00          |
| 04/01/2011 | R209 On 05-May-11      | 8.50   | Put          | Bond Future | 1908      | 2                             | 2         | 2                               | 0.00          |
| 04/01/2011 | R209 On 04-August-11   |        |              | Bond Future | 8.30      | 80.3997                       | 80.9071   | 80.3997                         | 0.00          |
| 04/01/2011 | R209 On 04-August-11   | 8.50   | Call         | Bond Future | 4746      | 4                             | 5         | 4                               | 0.00          |
| 04/01/2011 | R209 On 04-August-11   | 8.55   | Call         | Bond Future | 4992      | 5                             | 5         | 5                               | 0.00          |
| 04/01/2011 | R209 On 04-August-11   | 8.45   | Call         | Bond Future | 4505      | 4                             | 5         | 4                               | 0.00          |
| 04/01/2011 | R209 On 04-August-11   | 10.10  | Call         | Bond Future | 13818     | 13                            | 14        | 13                              | 0.00          |
| 04/01/2011 | R209 On 04-August-11   | 10.10  | Put          | Bond Future | 394       | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R209 On 04-August-11   | 8.45   | Put          | Bond Future | 3191      | 3                             | 3         | 3                               | 0.00          |
| 04/01/2011 | R209 On 04-August-11   | 8.55   | Put          | Bond Future | 2844      | 3                             | 3         | 3                               | 0.00          |
| 04/01/2011 | R209 On 04-August-11   | 8.50   | Put          | Bond Future | 3013      | 3                             | 3         | 3                               | 0.00          |
| 04/01/2011 | R210 On 03-February-11 |        |              | Bond Future | 0.96      | 126.7790                      | 126.7790  | 126.7790                        | 2.00          |
| 04/01/2011 | R210 On 03-February-11 | 3.10   | Call         | Bond Future | 32455     | 32                            | 32        | 32                              | 0.00          |
| 04/01/2011 | R210 On 03-February-11 | 3.15   | Call         | Bond Future | 33087     | 33                            | 33        | 33                              | 0.00          |
| 04/01/2011 | R210 On 03-February-11 | 3.05   | Call         | Bond Future | 31817     | 32                            | 32        | 32                              | 0.00          |
| 04/01/2011 | R210 On 03-February-11 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R210 On 03-February-11 | 3.15   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R210 On 03-February-11 | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R211 On 03-February-11 |        |              | Bond Future | 1.74      | 104.3696                      | 104.3638  | 104.3696                        | 589.00        |
| 04/01/2011 | R211 On 03-February-11 | 2.50   | Call         | Bond Future | 4309      | 4                             | 4         | 4                               | 0.00          |
| 04/01/2011 | R211 On 03-February-11 | 2.55   | Call         | Bond Future | 4584      | 5                             | 5         | 5                               | 0.00          |
| 04/01/2011 | R211 On 03-February-11 | 2.45   | Call         | Bond Future | 4032      | 4                             | 4         | 4                               | 0.00          |
| 04/01/2011 | R211 On 03-February-11 | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R211 On 03-February-11 | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R211 On 03-February-11 | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R212 On 03-February-11 |        |              | Bond Future | 2.48      | 102.6025                      | 102.6025  | 102.6025                        | 2,518.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2011 | R212 On 03-February-11 | 3.00   | Call         | Bond Future  | 4866      | 5                             | 5         | 5                               | 0.00          |
| 04/01/2011 | R212 On 03-February-11 | 3.05   | Call         | Bond Future  | 5323      | 5                             | 5         | 5                               | 0.00          |
| 04/01/2011 | R212 On 03-February-11 | 2.95   | Call         | Bond Future  | 4406      | 4                             | 4         | 4                               | 0.00          |
| 04/01/2011 | R212 On 03-February-11 | 2.95   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R212 On 03-February-11 | 3.05   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R212 On 03-February-11 | 3.00   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R213 On 03-February-11 |        |              | Bond Future  | 8.28      | 90.1338                       | 90.6673   | 90.1338                         | 0.00          |
| 04/01/2011 | R213 On 03-February-11 | 8.00   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R213 On 03-February-11 | 7.95   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R213 On 03-February-11 | 8.05   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R213 On 03-February-11 | 8.05   | Put          | Bond Future  | 2075      | 3                             | 2         | 3                               | 0.00          |
| 04/01/2011 | R213 On 03-February-11 | 7.95   | Put          | Bond Future  | 2992      | 4                             | 3         | 4                               | 0.00          |
| 04/01/2011 | R213 On 03-February-11 | 8.00   | Put          | Bond Future  | 2532      | 3                             | 3         | 3                               | 0.00          |
| 04/01/2011 | R213 On 05-May-11      |        |              | Bond Future  | 8.34      | 87.8986                       | 88.4426   | 87.8986                         | 0.00          |
| 04/01/2011 | R213 On 05-May-11      | 8.00   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R213 On 05-May-11      | 8.05   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R213 On 05-May-11      | 7.95   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R213 On 05-May-11      | 7.95   | Put          | Bond Future  | 3493      | 4                             | 3         | 4                               | 0.00          |
| 04/01/2011 | R213 On 05-May-11      | 8.05   | Put          | Bond Future  | 2580      | 3                             | 3         | 3                               | 0.00          |
| 04/01/2011 | R213 On 05-May-11      | 8.00   | Put          | Bond Future  | 3035      | 4                             | 3         | 4                               | 0.00          |
| 04/01/2011 | R213 On 04-August-11   |        |              | Bond Future  | 8.40      | 89.1728                       | 89.7263   | 89.1728                         | 0.00          |
| 04/01/2011 | R213 On 04-August-11   | 8.00   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R213 On 04-August-11   | 7.95   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R213 On 04-August-11   | 8.05   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/01/2011 | R213 On 04-August-11   | 8.05   | Put          | Bond Future  | 3110      | 4                             | 3         | 4                               | 0.00          |
| 04/01/2011 | R213 On 04-August-11   | 7.95   | Put          | Bond Future  | 4019      | 5                             | 4         | 5                               | 0.00          |
| 04/01/2011 | R213 On 04-August-11   | 8.00   | Put          | Bond Future  | 3563      | 4                             | 4         | 4                               | 0.00          |
| 04/01/2011 | TRT1 On 03-February-11 |        |              | Index Future | 344.41    | 343.4220                      | 344.4100  | 343.4220                        | 100.00        |
| 04/01/2011 | TRT1 On 05-May-11      |        |              | Index Future | 349.11    | 348.1080                      | 349.1100  | 348.1080                        | 0.00          |
| 05/01/2011 | AL7T On 03-February-11 |        |              | Index Future | 378.04    | 377.5910                      | 378.0430  | 377.5910                        | 30.00         |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2011 | ALBI On 03-February-11  |        |              | Index Future       | 348.42    | 347.9290                      | 348.4220  | 347.9290                        | 1,164.00      |
| 05/01/2011 | ALBI On 05-May-11       |        |              | Index Future       | 353.46    | 352.9600                      | 353.4590  | 352.9600                        | 2.00          |
| 05/01/2011 | CRD1 On 03-February-11  |        |              | Index Future       | 154.45    | 154.3640                      | 154.4480  | 154.3640                        | 2.00          |
| 05/01/2011 | CRD1 On 05-May-11       |        |              | Index Future       | 156.56    | 156.4700                      | 156.5570  | 156.4700                        | 0.00          |
| 05/01/2011 | GOVI On 03-February-11  |        |              | GOVI               | 349.04    | 348.6000                      | 349.0410  | 348.6000                        | 211.00        |
| 05/01/2011 | GOVI On 03-February-11  | 343.00 | Call         | GOVI               | 60410     | 6                             | 6         | 6                               | 0.00          |
| 05/01/2011 | GOVI On 03-February-11  | 343.01 | Call         | GOVI               | 60310     | 6                             | 6         | 6                               | 0.00          |
| 05/01/2011 | GOVI On 03-February-11  | 342.99 | Call         | GOVI               | 60510     | 6                             | 6         | 6                               | 0.00          |
| 05/01/2011 | GOVI On 03-February-11  | 342.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | GOVI On 03-February-11  | 343.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | GOVI On 03-February-11  | 343.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | GOVI On 05-May-11       |        |              | GOVI               | 354.09    | 353.6400                      | 354.0870  | 353.6400                        | 0.00          |
| 05/01/2011 | GOVI On 05-May-11       | 349.00 | Call         | GOVI               | 50870     | 5                             | 5         | 5                               | 0.00          |
| 05/01/2011 | GOVI On 05-May-11       | 348.99 | Call         | GOVI               | 50970     | 5                             | 5         | 5                               | 0.00          |
| 05/01/2011 | GOVI On 05-May-11       | 349.01 | Call         | GOVI               | 50770     | 5                             | 5         | 5                               | 0.00          |
| 05/01/2011 | GOVI On 05-May-11       | 349.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | GOVI On 05-May-11       | 348.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | GOVI On 05-May-11       | 349.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 05/01/2011 | IGOV On 03-February-11  |        |              | Index Future       | 148.49    | 148.4220                      | 148.4890  | 148.4220                        | 6.00          |
| 05/01/2011 | IGOV On 05-May-11       |        |              | Index Future       | 150.64    | 150.5680                      | 150.6350  | 150.5680                        | 0.00          |
| 05/01/2011 | IGOV On 04-August-11    |        |              | Index Future       | 152.80    | 152.7290                      | 152.7980  | 152.7290                        | 0.00          |
| 05/01/2011 | ILBI On 03-February-11  |        |              | Index Future       | 402.43    | 402.1490                      | 402.4250  | 402.1490                        | 370.00        |
| 05/01/2011 | J157 On 15-September-15 |        |              | Interest Rate Swap | 8.82      | 0.0200                        | 0.0200    | 0.0200                          | 0.00          |
| 05/01/2011 | J186 On 21-December-26  |        |              | Interest Rate Swap | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 05/01/2011 | J201 On 22-December-14  |        |              | Interest Rate Swap | 8.66      | 0.0514                        | 0.0514    | 0.0514                          | 0.00          |
| 05/01/2011 | J203 On 15-September-17 |        |              | Interest Rate Swap | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2011 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |
| 05/01/2011 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 05/01/2011 | JBAF On 19-January-11   |        |              | Jibar Tradeable Future | 5.50      | 94.5080                       | 94.4960   | 94.5080                         | 7,791.00      |
| 05/01/2011 | JBAF On 16-February-11  |        |              | Jibar Tradeable Future | 5.44      | 94.5760                       | 94.5590   | 94.5760                         | 2,500.00      |
| 05/01/2011 | JBAF On 16-March-11     |        |              | Jibar Tradeable Future | 5.41      | 94.6050                       | 94.5950   | 94.6050                         | 5,790.00      |
| 05/01/2011 | JBAF On 20-April-11     |        |              | Jibar Tradeable Future | 5.37      | 94.6290                       | 94.6290   | 94.6290                         | 2.00          |
| 05/01/2011 | JBAF On 18-May-11       |        |              | Jibar Tradeable Future | 5.38      | 94.6290                       | 94.6240   | 94.6290                         | 2,000.00      |
| 05/01/2011 | JBAF On 15-June-11      |        |              | Jibar Tradeable Future | 5.38      | 94.6280                       | 94.6230   | 94.6280                         | 3,790.00      |
| 05/01/2011 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 5.49      | 94.5100                       | 94.5060   | 94.5100                         | 14,590.00     |
| 05/01/2011 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 5.75      | 94.2330                       | 94.2540   | 94.2330                         | 5,290.00      |
| 05/01/2011 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 6.03      | 93.9610                       | 93.9750   | 93.9610                         | 290.00        |
| 05/01/2011 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 6.35      | 93.6340                       | 93.6530   | 93.6340                         | 390.00        |
| 05/01/2011 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 6.66      | 93.3230                       | 93.3430   | 93.3230                         | 41,490.00     |
| 05/01/2011 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 6.89      | 93.1000                       | 93.1100   | 93.1000                         | 390.00        |
| 05/01/2011 | JN02 On 03-February-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 05/01/2011 | JN05 On 03-February-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 05/01/2011 | JN10 On 03-February-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 05/01/2011 | OTH1 On 03-February-11  |        |              | Index Future           | 344.68    | 343.9190                      | 344.6820  | 343.9190                        | 3.00          |
| 05/01/2011 | OTH1 On 05-May-11       |        |              | Index Future           | 349.67    | 348.8910                      | 349.6660  | 348.8910                        | 0.00          |
| 05/01/2011 | R157 On 03-February-11  |        |              | Bond Future            | 7.22      | 129.4929                      | 129.6167  | 129.4929                        | 7,886.00      |
| 05/01/2011 | R157 On 03-February-11  | 7.90   | Call         | Bond Future            | 2970      | 3                             | 3         | 3                               | 0.00          |
| 05/01/2011 | R157 On 03-February-11  | 7.85   | Call         | Bond Future            | 2763      | 3                             | 3         | 3                               | 0.00          |
| 05/01/2011 | R157 On 03-February-11  | 7.95   | Call         | Bond Future            | 3179      | 3                             | 3         | 3                               | 0.00          |
| 05/01/2011 | R157 On 03-February-11  | 7.95   | Put          | Bond Future            | 12        | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R157 On 03-February-11  | 7.85   | Put          | Bond Future            | 25        | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R157 On 03-February-11  | 7.90   | Put          | Bond Future            | 17        | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R157 On 05-May-11       |        |              | Bond Future            | 7.32      | 124.5543                      | 124.6837  | 124.5543                        | 705.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2011 | R157 On 05-May-11      | 7.75   | Call         | Bond Future | 2351      | 2                             | 2         | 2                               | 0.00          |
| 05/01/2011 | R157 On 05-May-11      | 7.80   | Call         | Bond Future | 2501      | 2                             | 3         | 2                               | 0.00          |
| 05/01/2011 | R157 On 05-May-11      | 7.70   | Call         | Bond Future | 2205      | 2                             | 2         | 2                               | 0.00          |
| 05/01/2011 | R157 On 05-May-11      | 7.65   | Call         | Bond Future | 2063      | 2                             | 2         | 2                               | 0.00          |
| 05/01/2011 | R157 On 05-May-11      | 7.65   | Put          | Bond Future | 703       | 1                             | 1         | 1                               | 0.00          |
| 05/01/2011 | R157 On 05-May-11      | 7.70   | Put          | Bond Future | 639       | 1                             | 1         | 1                               | 0.00          |
| 05/01/2011 | R157 On 05-May-11      | 7.80   | Put          | Bond Future | 525       | 1                             | 1         | 1                               | 0.00          |
| 05/01/2011 | R157 On 05-May-11      | 7.75   | Put          | Bond Future | 580       | 1                             | 1         | 1                               | 0.00          |
| 05/01/2011 | R157 On 04-August-11   |        |              | Bond Future | 7.44      | 126.3594                      | 126.4928  | 126.3594                        | 0.00          |
| 05/01/2011 | R157 On 04-August-11   | 7.50   | Call         | Bond Future | 1702      | 2                             | 2         | 2                               | 0.00          |
| 05/01/2011 | R157 On 04-August-11   | 7.45   | Call         | Bond Future | 1597      | 2                             | 2         | 2                               | 0.00          |
| 05/01/2011 | R157 On 04-August-11   | 7.55   | Call         | Bond Future | 1811      | 2                             | 2         | 2                               | 0.00          |
| 05/01/2011 | R157 On 04-August-11   | 7.55   | Put          | Bond Future | 1368      | 1                             | 1         | 1                               | 0.00          |
| 05/01/2011 | R157 On 04-August-11   | 7.45   | Put          | Bond Future | 1546      | 2                             | 2         | 2                               | 0.00          |
| 05/01/2011 | R157 On 04-August-11   | 7.50   | Put          | Bond Future | 1455      | 2                             | 1         | 2                               | 0.00          |
| 05/01/2011 | R186 On 03-February-11 |        |              | Bond Future | 8.17      | 121.5134                      | 121.8860  | 121.5134                        | 25,674.00     |
| 05/01/2011 | R186 On 03-February-11 | 9.00   | Call         | Bond Future | 7985      | 8                             | 8         | 8                               | 0.00          |
| 05/01/2011 | R186 On 03-February-11 | 9.05   | Call         | Bond Future | 8431      | 8                             | 8         | 8                               | 0.00          |
| 05/01/2011 | R186 On 03-February-11 | 7.75   | Call         | Bond Future | 235       | 0                             | 0         | 0                               | 3,000.00      |
| 05/01/2011 | R186 On 03-February-11 | 8.95   | Call         | Bond Future | 7538      | 7                             | 8         | 7                               | 0.00          |
| 05/01/2011 | R186 On 03-February-11 | 8.95   | Put          | Bond Future | 44        | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R186 On 03-February-11 | 7.75   | Put          | Bond Future | 4607      | 5                             | 5         | 5                               | 0.00          |
| 05/01/2011 | R186 On 03-February-11 | 9.05   | Put          | Bond Future | 24        | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R186 On 03-February-11 | 9.00   | Put          | Bond Future | 33        | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R186 On 05-May-11      |        |              | Bond Future | 8.24      | 123.2683                      | 123.6542  | 123.2683                        | 0.00          |
| 05/01/2011 | R186 On 05-May-11      | 8.75   | Call         | Bond Future | 6267      | 6                             | 6         | 6                               | 0.00          |
| 05/01/2011 | R186 On 05-May-11      | 8.80   | Call         | Bond Future | 6612      | 6                             | 7         | 6                               | 0.00          |
| 05/01/2011 | R186 On 05-May-11      | 8.70   | Call         | Bond Future | 5927      | 6                             | 6         | 6                               | 0.00          |
| 05/01/2011 | R186 On 05-May-11      | 8.00   | Call         | Bond Future | 2104      | 2                             | 2         | 2                               | 5,500.00      |
| 05/01/2011 | R186 On 05-May-11      | 8.70   | Put          | Bond Future | 1508      | 2                             | 2         | 2                               | 0.00          |
| 05/01/2011 | R186 On 05-May-11      | 8.00   | Put          | Bond Future | 4539      | 5                             | 5         | 5                               | 0.00          |
| 05/01/2011 | R186 On 05-May-11      | 8.80   | Put          | Bond Future | 1260      | 1                             | 1         | 1                               | 0.00          |
| 05/01/2011 | R186 On 05-May-11      | 8.75   | Put          | Bond Future | 1380      | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2011 | R186 On 04-August-11   |        |              | Bond Future | 8.32      | 119.7667                      | 120.1551  | 119.7667                        | 0.00          |
| 05/01/2011 | R186 On 04-August-11   | 8.25   | Call         | Bond Future | 3995      | 4                             | 4         | 4                               | 0.00          |
| 05/01/2011 | R186 On 04-August-11   | 8.30   | Call         | Bond Future | 4239      | 4                             | 4         | 4                               | 0.00          |
| 05/01/2011 | R186 On 04-August-11   | 8.20   | Call         | Bond Future | 3758      | 4                             | 4         | 4                               | 0.00          |
| 05/01/2011 | R186 On 04-August-11   | 8.20   | Put          | Bond Future | 4905      | 5                             | 5         | 5                               | 0.00          |
| 05/01/2011 | R186 On 04-August-11   | 8.30   | Put          | Bond Future | 4405      | 5                             | 4         | 5                               | 0.00          |
| 05/01/2011 | R186 On 04-August-11   | 8.25   | Put          | Bond Future | 4650      | 5                             | 5         | 5                               | 0.00          |
| 05/01/2011 | R201 On 03-February-11 |        |              | Bond Future | 7.06      | 106.8423                      | 106.7975  | 106.8423                        | 489.00        |
| 05/01/2011 | R201 On 03-February-11 | 8.00   | Call         | Bond Future | 3186      | 3                             | 3         | 3                               | 0.00          |
| 05/01/2011 | R201 On 03-February-11 | 8.05   | Call         | Bond Future | 3351      | 3                             | 3         | 3                               | 0.00          |
| 05/01/2011 | R201 On 03-February-11 | 7.95   | Call         | Bond Future | 3020      | 3                             | 3         | 3                               | 0.00          |
| 05/01/2011 | R201 On 03-February-11 | 7.95   | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R201 On 03-February-11 | 8.05   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R201 On 03-February-11 | 8.00   | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R201 On 05-May-11      |        |              | Bond Future | 7.16      | 108.3871                      | 108.3418  | 108.3871                        | 0.00          |
| 05/01/2011 | R201 On 05-May-11      | 7.75   | Call         | Bond Future | 2169      | 2                             | 2         | 2                               | 0.00          |
| 05/01/2011 | R201 On 05-May-11      | 7.70   | Call         | Bond Future | 2044      | 2                             | 2         | 2                               | 0.00          |
| 05/01/2011 | R201 On 05-May-11      | 7.80   | Call         | Bond Future | 2297      | 2                             | 2         | 2                               | 0.00          |
| 05/01/2011 | R201 On 05-May-11      | 7.80   | Put          | Bond Future | 249       | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R201 On 05-May-11      | 7.70   | Put          | Bond Future | 312       | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R201 On 05-May-11      | 7.75   | Put          | Bond Future | 279       | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R201 On 04-August-11   |        |              | Bond Future | 7.28      | 105.5507                      | 105.5054  | 105.5507                        | 0.00          |
| 05/01/2011 | R201 On 04-August-11   | 7.25   | Call         | Bond Future | 1119      | 1                             | 1         | 1                               | 0.00          |
| 05/01/2011 | R201 On 04-August-11   | 7.20   | Call         | Bond Future | 1043      | 1                             | 1         | 1                               | 0.00          |
| 05/01/2011 | R201 On 04-August-11   | 7.30   | Call         | Bond Future | 1198      | 1                             | 1         | 1                               | 0.00          |
| 05/01/2011 | R201 On 04-August-11   | 7.30   | Put          | Bond Future | 1129      | 1                             | 1         | 1                               | 0.00          |
| 05/01/2011 | R201 On 04-August-11   | 7.20   | Put          | Bond Future | 1276      | 1                             | 1         | 1                               | 0.00          |
| 05/01/2011 | R201 On 04-August-11   | 7.25   | Put          | Bond Future | 1200      | 1                             | 1         | 1                               | 0.00          |
| 05/01/2011 | R202 On 03-February-11 |        |              | Bond Future | 0.38      | 167.6610                      | 167.6315  | 167.6610                        | 3,689.00      |
| 05/01/2011 | R202 On 03-February-11 | 3.05   | Call         | Bond Future | 60494     | 61                            | 60        | 61                              | 0.00          |
| 05/01/2011 | R202 On 03-February-11 | 3.10   | Call         | Bond Future | 61341     | 61                            | 61        | 61                              | 0.00          |
| 05/01/2011 | R202 On 03-February-11 | 3.00   | Call         | Bond Future | 59639     | 60                            | 60        | 60                              | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2011 | R202 On 03-February-11 | 3.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R202 On 03-February-11 | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R202 On 03-February-11 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R202 On 05-May-11      |        |              | Bond Future | 0.30      | 170.0831                      | 170.0535  | 170.0831                        | 6,500.00      |
| 05/01/2011 | R202 On 05-May-11      | 2.05   | Call         | Bond Future | 43394     | 43                            | 43        | 43                              | 0.00          |
| 05/01/2011 | R202 On 05-May-11      | 2.10   | Call         | Bond Future | 44422     | 44                            | 44        | 44                              | 0.00          |
| 05/01/2011 | R202 On 05-May-11      | 2.00   | Call         | Bond Future | 42356     | 42                            | 42        | 42                              | 0.00          |
| 05/01/2011 | R202 On 05-May-11      | 2.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R202 On 05-May-11      | 2.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R202 On 05-May-11      | 2.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R203 On 03-February-11 |        |              | Bond Future | 7.82      | 105.3957                      | 105.4883  | 105.3957                        | 1,404.00      |
| 05/01/2011 | R203 On 03-February-11 | 8.50   | Call         | Bond Future | 3447      | 3                             | 3         | 3                               | 0.00          |
| 05/01/2011 | R203 On 03-February-11 | 8.55   | Call         | Bond Future | 3685      | 4                             | 4         | 4                               | 0.00          |
| 05/01/2011 | R203 On 03-February-11 | 8.45   | Call         | Bond Future | 3211      | 3                             | 3         | 3                               | 0.00          |
| 05/01/2011 | R203 On 03-February-11 | 8.00   | Call         | Bond Future | 1296      | 1                             | 1         | 1                               | 1,000.00      |
| 05/01/2011 | R203 On 03-February-11 | 8.45   | Put          | Bond Future | 41        | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R203 On 03-February-11 | 8.00   | Put          | Bond Future | 385       | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R203 On 03-February-11 | 8.55   | Put          | Bond Future | 22        | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R203 On 03-February-11 | 8.50   | Put          | Bond Future | 30        | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R203 On 05-May-11      |        |              | Bond Future | 7.92      | 102.7561                      | 102.8554  | 102.7561                        | 0.00          |
| 05/01/2011 | R203 On 05-May-11      | 8.25   | Call         | Bond Future | 2545      | 2                             | 3         | 2                               | 0.00          |
| 05/01/2011 | R203 On 05-May-11      | 8.30   | Call         | Bond Future | 2710      | 3                             | 3         | 3                               | 0.00          |
| 05/01/2011 | R203 On 05-May-11      | 8.20   | Call         | Bond Future | 2384      | 2                             | 2         | 2                               | 0.00          |
| 05/01/2011 | R203 On 05-May-11      | 8.20   | Put          | Bond Future | 1010      | 1                             | 1         | 1                               | 0.00          |
| 05/01/2011 | R203 On 05-May-11      | 8.30   | Put          | Bond Future | 849       | 1                             | 1         | 1                               | 0.00          |
| 05/01/2011 | R203 On 05-May-11      | 8.25   | Put          | Bond Future | 927       | 1                             | 1         | 1                               | 0.00          |
| 05/01/2011 | R203 On 04-August-11   |        |              | Bond Future | 8.03      | 104.2493                      | 104.3449  | 104.2493                        | 0.00          |
| 05/01/2011 | R203 On 04-August-11   | 8.00   | Call         | Bond Future | 1992      | 2                             | 2         | 2                               | 0.00          |
| 05/01/2011 | R203 On 04-August-11   | 8.05   | Call         | Bond Future | 2116      | 2                             | 2         | 2                               | 0.00          |
| 05/01/2011 | R203 On 04-August-11   | 7.95   | Call         | Bond Future | 1872      | 2                             | 2         | 2                               | 0.00          |
| 05/01/2011 | R203 On 04-August-11   | 7.95   | Put          | Bond Future | 2260      | 2                             | 2         | 2                               | 0.00          |
| 05/01/2011 | R203 On 04-August-11   | 8.05   | Put          | Bond Future | 2025      | 2                             | 2         | 2                               | 0.00          |
| 05/01/2011 | R203 On 04-August-11   | 8.00   | Put          | Bond Future | 2140      | 2                             | 2         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2011 | R204 On 03-February-11 |        |              | Bond Future | 7.94      | 101.3441                      | 101.4193  | 101.3441                        | 1,926.00      |
| 05/01/2011 | R204 On 03-February-11 | 8.50   | Call         | Bond Future | 3255      | 3                             | 3         | 3                               | 0.00          |
| 05/01/2011 | R204 On 03-February-11 | 8.45   | Call         | Bond Future | 2998      | 3                             | 3         | 3                               | 0.00          |
| 05/01/2011 | R204 On 03-February-11 | 8.55   | Call         | Bond Future | 3514      | 3                             | 4         | 3                               | 0.00          |
| 05/01/2011 | R204 On 03-February-11 | 8.55   | Put          | Bond Future | 52        | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R204 On 03-February-11 | 8.45   | Put          | Bond Future | 91        | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R204 On 03-February-11 | 8.50   | Put          | Bond Future | 70        | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R204 On 05-May-11      |        |              | Bond Future | 8.03      | 102.8103                      | 102.8832  | 102.8103                        | 0.00          |
| 05/01/2011 | R204 On 05-May-11      | 8.50   | Call         | Bond Future | 3429      | 3                             | 3         | 3                               | 0.00          |
| 05/01/2011 | R204 On 05-May-11      | 8.45   | Call         | Bond Future | 3235      | 3                             | 3         | 3                               | 0.00          |
| 05/01/2011 | R204 On 05-May-11      | 8.55   | Call         | Bond Future | 3627      | 4                             | 4         | 4                               | 0.00          |
| 05/01/2011 | R204 On 05-May-11      | 8.55   | Put          | Bond Future | 773       | 1                             | 1         | 1                               | 0.00          |
| 05/01/2011 | R204 On 05-May-11      | 8.45   | Put          | Bond Future | 924       | 1                             | 1         | 1                               | 0.00          |
| 05/01/2011 | R204 On 05-May-11      | 8.50   | Put          | Bond Future | 846       | 1                             | 1         | 1                               | 0.00          |
| 05/01/2011 | R204 On 04-August-11   |        |              | Bond Future | 8.13      | 100.2695                      | 100.3456  | 100.2695                        | 0.00          |
| 05/01/2011 | R204 On 04-August-11   | 8.00   | Call         | Bond Future | 2046      | 2                             | 2         | 2                               | 0.00          |
| 05/01/2011 | R204 On 04-August-11   | 7.95   | Call         | Bond Future | 1920      | 2                             | 2         | 2                               | 0.00          |
| 05/01/2011 | R204 On 04-August-11   | 8.05   | Call         | Bond Future | 2178      | 2                             | 2         | 2                               | 0.00          |
| 05/01/2011 | R204 On 04-August-11   | 8.05   | Put          | Bond Future | 2636      | 3                             | 3         | 3                               | 0.00          |
| 05/01/2011 | R204 On 04-August-11   | 7.95   | Put          | Bond Future | 2927      | 3                             | 3         | 3                               | 0.00          |
| 05/01/2011 | R204 On 04-August-11   | 8.00   | Put          | Bond Future | 2778      | 3                             | 3         | 3                               | 0.00          |
| 05/01/2011 | R206 On 03-February-11 |        |              | Bond Future | 6.66      | 102.6770                      | 102.6983  | 102.6770                        | 0.00          |
| 05/01/2011 | R206 On 03-February-11 | 8.00   | Call         | Bond Future | 3494      | 3                             | 3         | 3                               | 0.00          |
| 05/01/2011 | R206 On 03-February-11 | 8.05   | Call         | Bond Future | 3622      | 4                             | 4         | 4                               | 0.00          |
| 05/01/2011 | R206 On 03-February-11 | 7.95   | Call         | Bond Future | 3367      | 3                             | 3         | 3                               | 0.00          |
| 05/01/2011 | R206 On 03-February-11 | 7.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R206 On 03-February-11 | 8.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R206 On 03-February-11 | 8.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R206 On 05-May-11      |        |              | Bond Future | 6.75      | 104.1610                      | 104.1830  | 104.1610                        | 0.00          |
| 05/01/2011 | R206 On 05-May-11      | 7.50   | Call         | Bond Future | 1965      | 2                             | 2         | 2                               | 0.00          |
| 05/01/2011 | R206 On 05-May-11      | 7.55   | Call         | Bond Future | 2068      | 2                             | 2         | 2                               | 0.00          |
| 05/01/2011 | R206 On 05-May-11      | 7.45   | Call         | Bond Future | 1865      | 2                             | 2         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2011 | R206 On 05-May-11      | 7.45   | Put          | Bond Future | 168       | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R206 On 05-May-11      | 7.55   | Put          | Bond Future | 132       | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R206 On 05-May-11      | 7.50   | Put          | Bond Future | 149       | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R206 On 04-August-11   |        |              | Bond Future | 6.86      | 101.9078                      | 101.9278  | 101.9078                        | 0.00          |
| 05/01/2011 | R206 On 04-August-11   | 7.00   | Call         | Bond Future | 1011      | 1                             | 1         | 1                               | 0.00          |
| 05/01/2011 | R206 On 04-August-11   | 7.05   | Call         | Bond Future | 1074      | 1                             | 1         | 1                               | 0.00          |
| 05/01/2011 | R206 On 04-August-11   | 6.95   | Call         | Bond Future | 948       | 1                             | 1         | 1                               | 0.00          |
| 05/01/2011 | R206 On 04-August-11   | 6.95   | Put          | Bond Future | 753       | 1                             | 1         | 1                               | 0.00          |
| 05/01/2011 | R206 On 04-August-11   | 7.05   | Put          | Bond Future | 657       | 1                             | 1         | 1                               | 0.00          |
| 05/01/2011 | R206 On 04-August-11   | 7.00   | Put          | Bond Future | 705       | 1                             | 1         | 1                               | 0.00          |
| 05/01/2011 | R207 On 03-February-11 |        |              | Bond Future | 8.03      | 95.4203                       | 95.5908   | 95.4203                         | 800.00        |
| 05/01/2011 | R207 On 03-February-11 | 8.75   | Call         | Bond Future | 4317      | 4                             | 4         | 4                               | 0.00          |
| 05/01/2011 | R207 On 03-February-11 | 8.70   | Call         | Bond Future | 4039      | 4                             | 4         | 4                               | 0.00          |
| 05/01/2011 | R207 On 03-February-11 | 8.80   | Call         | Bond Future | 4595      | 4                             | 5         | 4                               | 0.00          |
| 05/01/2011 | R207 On 03-February-11 | 8.80   | Put          | Bond Future | 23        | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R207 On 03-February-11 | 8.70   | Put          | Bond Future | 42        | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R207 On 03-February-11 | 8.75   | Put          | Bond Future | 32        | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R207 On 05-May-11      |        |              | Bond Future | 8.12      | 96.7981                       | 96.9701   | 96.7981                         | 0.00          |
| 05/01/2011 | R207 On 05-May-11      | 8.50   | Call         | Bond Future | 3300      | 3                             | 3         | 3                               | 0.00          |
| 05/01/2011 | R207 On 05-May-11      | 8.45   | Call         | Bond Future | 3105      | 3                             | 3         | 3                               | 0.00          |
| 05/01/2011 | R207 On 05-May-11      | 8.55   | Call         | Bond Future | 3500      | 3                             | 4         | 3                               | 0.00          |
| 05/01/2011 | R207 On 05-May-11      | 8.55   | Put          | Bond Future | 961       | 1                             | 1         | 1                               | 0.00          |
| 05/01/2011 | R207 On 05-May-11      | 8.45   | Put          | Bond Future | 1142      | 1                             | 1         | 1                               | 0.00          |
| 05/01/2011 | R207 On 05-May-11      | 8.50   | Put          | Bond Future | 1048      | 1                             | 1         | 1                               | 0.00          |
| 05/01/2011 | R207 On 04-August-11   |        |              | Bond Future | 8.21      | 94.5601                       | 94.7390   | 94.5601                         | 0.00          |
| 05/01/2011 | R207 On 04-August-11   | 8.25   | Call         | Bond Future | 2680      | 3                             | 3         | 3                               | 0.00          |
| 05/01/2011 | R207 On 04-August-11   | 8.20   | Call         | Bond Future | 2529      | 2                             | 3         | 2                               | 0.00          |
| 05/01/2011 | R207 On 04-August-11   | 8.30   | Call         | Bond Future | 2835      | 3                             | 3         | 3                               | 0.00          |
| 05/01/2011 | R207 On 04-August-11   | 8.30   | Put          | Bond Future | 2323      | 2                             | 2         | 2                               | 0.00          |
| 05/01/2011 | R207 On 04-August-11   | 8.20   | Put          | Bond Future | 2593      | 3                             | 3         | 3                               | 0.00          |
| 05/01/2011 | R207 On 04-August-11   | 8.25   | Put          | Bond Future | 2455      | 3                             | 2         | 3                               | 0.00          |
| 05/01/2011 | R208 On 03-February-11 |        |              | Bond Future | 8.03      | 93.3793                       | 93.6242   | 93.3793                         | 5,598.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2011 | R208 On 03-February-11 | 8.75   | Call         | Bond Future | 4511      | 4                             | 5         | 4                               | 0.00          |
| 05/01/2011 | R208 On 03-February-11 | 8.80   | Call         | Bond Future | 4804      | 5                             | 5         | 5                               | 0.00          |
| 05/01/2011 | R208 On 03-February-11 | 8.70   | Call         | Bond Future | 4220      | 4                             | 4         | 4                               | 0.00          |
| 05/01/2011 | R208 On 03-February-11 | 8.70   | Put          | Bond Future | 48        | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R208 On 03-February-11 | 8.80   | Put          | Bond Future | 27        | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R208 On 03-February-11 | 8.75   | Put          | Bond Future | 36        | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R208 On 05-May-11      |        |              | Bond Future | 8.11      | 91.3311                       | 91.5769   | 91.3311                         | 0.00          |
| 05/01/2011 | R208 On 05-May-11      | 8.50   | Call         | Bond Future | 3486      | 3                             | 3         | 3                               | 0.00          |
| 05/01/2011 | R208 On 05-May-11      | 8.55   | Call         | Bond Future | 3699      | 4                             | 4         | 4                               | 0.00          |
| 05/01/2011 | R208 On 05-May-11      | 8.45   | Call         | Bond Future | 3279      | 3                             | 3         | 3                               | 0.00          |
| 05/01/2011 | R208 On 05-May-11      | 8.45   | Put          | Bond Future | 1183      | 1                             | 1         | 1                               | 0.00          |
| 05/01/2011 | R208 On 05-May-11      | 8.55   | Put          | Bond Future | 993       | 1                             | 1         | 1                               | 0.00          |
| 05/01/2011 | R208 On 05-May-11      | 8.50   | Put          | Bond Future | 1084      | 1                             | 1         | 1                               | 0.00          |
| 05/01/2011 | R208 On 04-August-11   |        |              | Bond Future | 8.20      | 92.6532                       | 92.9058   | 92.6532                         | 0.00          |
| 05/01/2011 | R208 On 04-August-11   | 8.25   | Call         | Bond Future | 2880      | 3                             | 3         | 3                               | 0.00          |
| 05/01/2011 | R208 On 04-August-11   | 8.30   | Call         | Bond Future | 3048      | 3                             | 3         | 3                               | 0.00          |
| 05/01/2011 | R208 On 04-August-11   | 8.20   | Call         | Bond Future | 2718      | 3                             | 3         | 3                               | 0.00          |
| 05/01/2011 | R208 On 04-August-11   | 8.20   | Put          | Bond Future | 2699      | 3                             | 3         | 3                               | 0.00          |
| 05/01/2011 | R208 On 04-August-11   | 8.30   | Put          | Bond Future | 2415      | 3                             | 2         | 3                               | 0.00          |
| 05/01/2011 | R208 On 04-August-11   | 8.25   | Put          | Bond Future | 2554      | 3                             | 3         | 3                               | 0.00          |
| 05/01/2011 | R209 On 03-February-11 |        |              | Bond Future | 8.14      | 81.7156                       | 82.1331   | 81.7156                         | 22,596.00     |
| 05/01/2011 | R209 On 03-February-11 | 9.00   | Call         | Bond Future | 7139      | 7                             | 7         | 7                               | 0.00          |
| 05/01/2011 | R209 On 03-February-11 | 8.95   | Call         | Bond Future | 6763      | 6                             | 7         | 6                               | 0.00          |
| 05/01/2011 | R209 On 03-February-11 | 9.05   | Call         | Bond Future | 7514      | 7                             | 8         | 7                               | 0.00          |
| 05/01/2011 | R209 On 03-February-11 | 9.05   | Put          | Bond Future | 20        | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R209 On 03-February-11 | 8.95   | Put          | Bond Future | 37        | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R209 On 03-February-11 | 9.00   | Put          | Bond Future | 27        | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R209 On 05-May-11      |        |              | Bond Future | 8.19      | 79.7494                       | 80.1709   | 79.7494                         | 0.00          |
| 05/01/2011 | R209 On 05-May-11      | 8.50   | Call         | Bond Future | 4384      | 4                             | 4         | 4                               | 0.00          |
| 05/01/2011 | R209 On 05-May-11      | 8.55   | Call         | Bond Future | 4659      | 4                             | 5         | 4                               | 0.00          |
| 05/01/2011 | R209 On 05-May-11      | 8.45   | Call         | Bond Future | 4116      | 4                             | 4         | 4                               | 0.00          |
| 05/01/2011 | R209 On 05-May-11      | 8.45   | Put          | Bond Future | 1900      | 2                             | 2         | 2                               | 0.00          |
| 05/01/2011 | R209 On 05-May-11      | 8.55   | Put          | Bond Future | 1607      | 2                             | 2         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2011 | R209 On 05-May-11      | 8.50   | Put          | Bond Future | 1748      | 2                             | 2         | 2                               | 0.00          |
| 05/01/2011 | R209 On 04-August-11   |        |              | Bond Future | 8.25      | 80.9071                       | 81.3325   | 80.9071                         | 0.00          |
| 05/01/2011 | R209 On 04-August-11   | 8.50   | Call         | Bond Future | 4994      | 5                             | 5         | 5                               | 0.00          |
| 05/01/2011 | R209 On 04-August-11   | 8.55   | Call         | Bond Future | 5247      | 5                             | 5         | 5                               | 0.00          |
| 05/01/2011 | R209 On 04-August-11   | 8.45   | Call         | Bond Future | 4746      | 5                             | 5         | 5                               | 0.00          |
| 05/01/2011 | R209 On 04-August-11   | 10.10  | Call         | Bond Future | 14208     | 14                            | 14        | 14                              | 0.00          |
| 05/01/2011 | R209 On 04-August-11   | 10.10  | Put          | Bond Future | 359       | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R209 On 04-August-11   | 8.45   | Put          | Bond Future | 3007      | 3                             | 3         | 3                               | 0.00          |
| 05/01/2011 | R209 On 04-August-11   | 8.55   | Put          | Bond Future | 2674      | 3                             | 3         | 3                               | 0.00          |
| 05/01/2011 | R209 On 04-August-11   | 8.50   | Put          | Bond Future | 2836      | 3                             | 3         | 3                               | 0.00          |
| 05/01/2011 | R210 On 03-February-11 |        |              | Bond Future | 0.96      | 126.7790                      | 126.7610  | 126.7790                        | 2.00          |
| 05/01/2011 | R210 On 03-February-11 | 3.10   | Call         | Bond Future | 32437     | 32                            | 32        | 32                              | 0.00          |
| 05/01/2011 | R210 On 03-February-11 | 3.15   | Call         | Bond Future | 33069     | 33                            | 33        | 33                              | 0.00          |
| 05/01/2011 | R210 On 03-February-11 | 3.05   | Call         | Bond Future | 31799     | 32                            | 32        | 32                              | 0.00          |
| 05/01/2011 | R210 On 03-February-11 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R210 On 03-February-11 | 3.15   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R210 On 03-February-11 | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R211 On 03-February-11 |        |              | Bond Future | 1.74      | 104.3638                      | 104.3522  | 104.3638                        | 589.00        |
| 05/01/2011 | R211 On 03-February-11 | 2.50   | Call         | Bond Future | 4297      | 4                             | 4         | 4                               | 0.00          |
| 05/01/2011 | R211 On 03-February-11 | 2.55   | Call         | Bond Future | 4573      | 5                             | 5         | 5                               | 0.00          |
| 05/01/2011 | R211 On 03-February-11 | 2.45   | Call         | Bond Future | 4021      | 4                             | 4         | 4                               | 0.00          |
| 05/01/2011 | R211 On 03-February-11 | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R211 On 03-February-11 | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R211 On 03-February-11 | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R212 On 03-February-11 |        |              | Bond Future | 2.49      | 102.6025                      | 102.5928  | 102.6025                        | 2,518.00      |
| 05/01/2011 | R212 On 03-February-11 | 3.00   | Call         | Bond Future | 4856      | 5                             | 5         | 5                               | 0.00          |
| 05/01/2011 | R212 On 03-February-11 | 3.05   | Call         | Bond Future | 5313      | 5                             | 5         | 5                               | 0.00          |
| 05/01/2011 | R212 On 03-February-11 | 2.95   | Call         | Bond Future | 4396      | 4                             | 4         | 4                               | 0.00          |
| 05/01/2011 | R212 On 03-February-11 | 2.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R212 On 03-February-11 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R212 On 03-February-11 | 3.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2011 | R213 On 03-February-11 |        |              | Bond Future  | 8.23      | 90.6673                       | 91.0906   | 90.6673                         | 0.00          |
| 05/01/2011 | R213 On 03-February-11 | 8.00   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R213 On 03-February-11 | 8.05   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R213 On 03-February-11 | 7.95   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R213 On 03-February-11 | 7.95   | Put          | Bond Future  | 2568      | 3                             | 3         | 3                               | 0.00          |
| 05/01/2011 | R213 On 03-February-11 | 8.05   | Put          | Bond Future  | 1651      | 2                             | 2         | 2                               | 0.00          |
| 05/01/2011 | R213 On 03-February-11 | 8.00   | Put          | Bond Future  | 2108      | 3                             | 2         | 3                               | 0.00          |
| 05/01/2011 | R213 On 05-May-11      |        |              | Bond Future  | 8.29      | 88.4426                       | 88.8692   | 88.4426                         | 0.00          |
| 05/01/2011 | R213 On 05-May-11      | 8.00   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R213 On 05-May-11      | 7.95   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R213 On 05-May-11      | 8.05   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R213 On 05-May-11      | 8.05   | Put          | Bond Future  | 2154      | 3                             | 2         | 3                               | 0.00          |
| 05/01/2011 | R213 On 05-May-11      | 7.95   | Put          | Bond Future  | 3067      | 3                             | 3         | 3                               | 0.00          |
| 05/01/2011 | R213 On 05-May-11      | 8.00   | Put          | Bond Future  | 2608      | 3                             | 3         | 3                               | 0.00          |
| 05/01/2011 | R213 On 04-August-11   |        |              | Bond Future  | 8.35      | 89.7263                       | 90.1558   | 89.7263                         | 0.00          |
| 05/01/2011 | R213 On 04-August-11   | 8.00   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R213 On 04-August-11   | 8.05   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R213 On 04-August-11   | 7.95   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/01/2011 | R213 On 04-August-11   | 7.95   | Put          | Bond Future  | 3589      | 4                             | 4         | 4                               | 0.00          |
| 05/01/2011 | R213 On 04-August-11   | 8.05   | Put          | Bond Future  | 2681      | 3                             | 3         | 3                               | 0.00          |
| 05/01/2011 | R213 On 04-August-11   | 8.00   | Put          | Bond Future  | 3133      | 4                             | 3         | 4                               | 0.00          |
| 05/01/2011 | TRT1 On 03-February-11 |        |              | Index Future | 344.95    | 344.4100                      | 344.9480  | 344.4100                        | 100.00        |
| 05/01/2011 | TRT1 On 05-May-11      |        |              | Index Future | 349.66    | 349.1100                      | 349.6570  | 349.1100                        | 0.00          |