



Interest Rates Daily MTM Report

Daily summary for: 09/11/2010

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R157 | On | 04/11/2010 | Bond Future | | | 6.95000 | 6.97100 | | 3.75 | 0.00 | 0 | 0 |
| R157 | On | 03/02/2011 | Bond Future | | | 7.01700 | 7.01200 | | 4.00 | 0.00 | 0 | 6,186 |
| R157 | On | 05/05/2011 | Bond Future | | | 7.09200 | 7.08700 | | 3.75 | 0.00 | 0 | 705 |
| R157 | On | 04/08/2011 | Bond Future | | | 7.17600 | 7.17000 | | 3.75 | 0.00 | 0 | 0 |
| Total R157 Future | | | | | | | | | | 0.00 | 0 | 6,891 |
| R157 | On | 03/02/2011 | Bond Future | 7.90 | Call | | 3,962.00000 | 3,939,000 | 4.13 | 0.00 | 0 | 0 |
| R157 | On | 03/02/2011 | Bond Future | 7.90 | Put | | 76.00000 | 76,000 | 4.13 | 0.00 | 0 | 0 |
| R157 | On | 03/02/2011 | Bond Future | 7.95 | Call | | 4,163.00000 | 4,140,000 | 4.14 | 0.00 | 0 | 0 |
| R157 | On | 03/02/2011 | Bond Future | 7.95 | Put | | 63.00000 | 62,000 | 4.14 | 0.00 | 0 | 0 |
| R157 | On | 03/02/2011 | Bond Future | 7.85 | Call | | 3,762.00000 | 3,739,000 | 4.12 | 0.00 | 0 | 0 |
| R157 | On | 03/02/2011 | Bond Future | 7.85 | Put | | 91.00000 | 90,000 | 4.12 | 0.00 | 0 | 0 |
| R157 | On | 05/05/2011 | Bond Future | 7.75 | Call | | 3,139.00000 | 3,119,000 | 3.84 | 0.00 | 0 | 0 |
| R157 | On | 05/05/2011 | Bond Future | 7.75 | Put | | 382.00000 | 383,000 | 3.84 | 0.00 | 0 | 0 |
| R157 | On | 05/05/2011 | Bond Future | 7.80 | Call | | 3,305.00000 | 3,285,000 | 3.85 | 0.00 | 0 | 0 |
| R157 | On | 05/05/2011 | Bond Future | 7.80 | Put | | 343.00000 | 344,000 | 3.85 | 0.00 | 0 | 0 |
| R157 | On | 05/05/2011 | Bond Future | 7.70 | Call | | 2,976.00000 | 2,957,000 | 3.83 | 0.00 | 0 | 0 |
| R157 | On | 05/05/2011 | Bond Future | 7.70 | Put | | 424.00000 | 426,000 | 3.83 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| R157 | On | 05/05/2011 | Bond Future | 7.65 | Call | | 2,816.00000 | 2,797,000 | 3.82 | 0.00 | 0 | 0 |
| R157 | On | 05/05/2011 | Bond Future | 7.65 | Put | | 470.00000 | 472,000 | 3.82 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.50 | Call | | 2,379.00000 | 2,361,000 | 3.79 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.50 | Put | | 1,078.00000 | 1,084,000 | 3.79 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.55 | Call | | 2,505.00000 | 2,486,000 | 3.80 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.55 | Put | | 1,008.00000 | 1,013,000 | 3.80 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.45 | Call | | 2,256.00000 | 2,239,000 | 3.78 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.45 | Put | | 1,151.00000 | 1,158,000 | 3.78 | 0.00 | 0 | 0 |
| Total R157 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R157 | | | | | | | | | | 0.00 | 0 | 6,891 |
| R186 | On | 04/11/2010 | Bond Future | | | 7.93000 | 7.93600 | | 9.75 | 0.00 | 0 | 0 |
| R186 | On | 03/02/2011 | Bond Future | | | 8.04900 | 8.02400 | | 11.00 | 985,096.16 | 8 | 23,682 |
| R186 | On | 05/05/2011 | Bond Future | | | 8.11100 | 8.08500 | | 10.50 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | | | 8.17600 | 8.15000 | | 11.00 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | 985,096.16 | 8 | 23,682 |
| R186 | On | 03/02/2011 | Bond Future | 9.00 | Call | | 9,699.00000 | 9,456,000 | 11.57 | 0.00 | 0 | 0 |
| R186 | On | 03/02/2011 | Bond Future | 9.00 | Put | | 239.00000 | 253,000 | 11.57 | 0.00 | 0 | 0 |
| R186 | On | 03/02/2011 | Bond Future | 9.05 | Call | | 10,121.00000 | 9,876,000 | 11.60 | 0.00 | 0 | 0 |
| R186 | On | 03/02/2011 | Bond Future | 9.05 | Put | | 206.00000 | 218,000 | 11.60 | 0.00 | 0 | 0 |
| R186 | On | 03/02/2011 | Bond Future | 8.95 | Call | | 9,279.00000 | 9,038,000 | 11.54 | 0.00 | 0 | 0 |
| R186 | On | 03/02/2011 | Bond Future | 8.95 | Put | | 277.00000 | 293,000 | 11.54 | 0.00 | 0 | 0 |
| R186 | On | 03/02/2011 | Bond Future | 7.75 | Put | | 4,282.00000 | 4,440,000 | 10.71 | 0.00 | 0 | 0 |
| R186 | On | 03/02/2011 | Bond Future | 7.75 | Call | | 1,418.00000 | 1,319,000 | 10.71 | 0.00 | 0 | 3,000 |
| R186 | On | 05/05/2011 | Bond Future | 8.75 | Call | | 7,757.00000 | 7,548,000 | 10.76 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2011 | Bond Future | 8.75 | Put | | 1,299.00000 | 1,352,000 | 10.76 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2011 | Bond Future | 8.80 | Call | | 8,115.00000 | 7,902,000 | 10.79 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| R186 | On | 05/05/2011 | Bond Future | 8.80 | Put | | 1,191.00000 | 1,241,000 | 10.79 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2011 | Bond Future | 8.70 | Call | | 7,404.00000 | 7,198,000 | 10.73 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2011 | Bond Future | 8.70 | Put | | 1,413.00000 | 1,470,000 | 10.73 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2011 | Bond Future | 8.00 | Put | | 4,077.00000 | 4,206,000 | 10.37 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2011 | Bond Future | 8.00 | Call | | 3,214.00000 | 3,080,000 | 10.37 | 0.00 | 0 | 5,500 |
| R186 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 5,079.00000 | 4,929,000 | 11.00 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 4,092.00000 | 4,200,000 | 11.00 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 5,346.00000 | 5,191,000 | 11.03 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 3,870.00000 | 3,973,000 | 11.03 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 4,819.00000 | 4,673,000 | 10.98 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 4,324.00000 | 4,436,000 | 10.98 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | 0.00 | 0 | 8,500 |
| Total For R186 | | | | | | | | | | 985,096.16 | 8 | 32,182 |
| R201 | On | 04/11/2010 | Bond Future | | | 6.75000 | 6.77100 | | 3.25 | 0.00 | 0 | 0 |
| R201 | On | 03/02/2011 | Bond Future | | | 6.80800 | 6.78700 | | 3.50 | 0.00 | 0 | 639 |
| R201 | On | 05/05/2011 | Bond Future | | | 6.87600 | 6.85300 | | 3.25 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | | | 6.95500 | 6.93100 | | 3.25 | 0.00 | 0 | 0 |
| Total R201 Future | | | | | | | | | | 0.00 | 0 | 639 |
| R201 | On | 03/02/2011 | Bond Future | 8.00 | Call | | 4,137.00000 | 4,065,000 | 3.68 | 0.00 | 0 | 0 |
| R201 | On | 03/02/2011 | Bond Future | 8.00 | Put | | 10.00000 | 11,000 | 3.68 | 0.00 | 0 | 0 |
| R201 | On | 03/02/2011 | Bond Future | 8.05 | Call | | 4,301.00000 | 4,228,000 | 3.68 | 0.00 | 0 | 0 |
| R201 | On | 03/02/2011 | Bond Future | 8.05 | Put | | 8.00000 | 8,000 | 3.68 | 0.00 | 0 | 0 |
| R201 | On | 03/02/2011 | Bond Future | 7.95 | Call | | 3,974.00000 | 3,902,000 | 3.67 | 0.00 | 0 | 0 |
| R201 | On | 03/02/2011 | Bond Future | 7.95 | Put | | 13.00000 | 14,000 | 3.67 | 0.00 | 0 | 0 |
| R201 | On | 05/05/2011 | Bond Future | 7.75 | Call | | 3,047.00000 | 2,980,000 | 3.37 | 0.00 | 0 | 0 |
| R201 | On | 05/05/2011 | Bond Future | 7.75 | Put | | 162.00000 | 170,000 | 3.37 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R201 | On | 05/05/2011 | Bond Future | 7.80 | Call | | 3,187.00000 | 3,119,000 | 3.38 | 0.00 | 0 | 0 |
| R201 | On | 05/05/2011 | Bond Future | 7.80 | Put | | 144.00000 | 151,000 | 3.38 | 0.00 | 0 | 0 |
| R201 | On | 05/05/2011 | Bond Future | 7.70 | Call | | 2,909.00000 | 2,843,000 | 3.36 | 0.00 | 0 | 0 |
| R201 | On | 05/05/2011 | Bond Future | 7.70 | Put | | 182.00000 | 191,000 | 3.36 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | 7.25 | Call | | 1,728.00000 | 1,679,000 | 3.25 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | 7.25 | Put | | 759.00000 | 784,000 | 3.25 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | 7.30 | Call | | 1,839.00000 | 1,789,000 | 3.30 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | 7.30 | Put | | 719.00000 | 743,000 | 3.30 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | 7.20 | Call | | 1,633.00000 | 1,586,000 | 3.24 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | 7.20 | Put | | 815.00000 | 842,000 | 3.24 | 0.00 | 0 | 0 |
| Total R201 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R201 | | | | | | | | | | 0.00 | 0 | 639 |
| R202 | On | 04/11/2010 | Bond Future | | | 0.57600 | 0.57500 | | | 0.00 | 0 | 0 |
| R202 | On | 03/02/2011 | Bond Future | | | 0.49900 | 0.49900 | | | 0.00 | 0 | 3,320 |
| R202 | On | 05/05/2011 | Bond Future | | | 0.42100 | 0.42100 | | | 0.00 | 0 | 6,500 |
| Total R202 Future | | | | | | | | | | 0.00 | 0 | 9,820 |
| R202 | On | 03/02/2011 | Bond Future | 3.05 | Call | | 57,052.00000 | 57,052,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/02/2011 | Bond Future | 3.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/02/2011 | Bond Future | 3.10 | Call | | 57,899.00000 | 57,899,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/02/2011 | Bond Future | 3.10 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/02/2011 | Bond Future | 3.00 | Call | | 56,196.00000 | 56,196,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/02/2011 | Bond Future | 3.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 05/05/2011 | Bond Future | 2.05 | Call | | 39,971.00000 | 39,971,000 | | 0.00 | 0 | 0 |
| R202 | On | 05/05/2011 | Bond Future | 2.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 05/05/2011 | Bond Future | 2.10 | Call | | 40,999.00000 | 40,999,000 | | 0.00 | 0 | 0 |
| R202 | On | 05/05/2011 | Bond Future | 2.10 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| R202 | On | 05/05/2011 | Bond Future | 2.00 | Call | | 38,932.00000 | 38,932,000 | | 0.00 | 0 | 0 |
| R202 | On | 05/05/2011 | Bond Future | 2.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R202 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | 0.00 | 0 | 9,820 |
| R203 | On | 04/11/2010 | Bond Future | | | 7.54000 | 7.55600 | | 5.75 | 0.00 | 0 | 0 |
| R203 | On | 03/02/2011 | Bond Future | | | 7.57400 | 7.57500 | | 6.25 | 533,874.85 | 5 | 1,407 |
| R203 | On | 05/05/2011 | Bond Future | | | 7.65400 | 7.65500 | | 6.00 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | | | 7.74000 | 7.74100 | | 6.00 | 0.00 | 0 | 0 |
| Total R203 Future | | | | | | | | | | 533,874.85 | 5 | 1,407 |
| R203 | On | 03/02/2011 | Bond Future | 8.50 | Call | | 4,814.00000 | 4,816,000 | 6.48 | 0.00 | 0 | 0 |
| R203 | On | 03/02/2011 | Bond Future | 8.50 | Put | | 115.00000 | 112,000 | 6.48 | 0.00 | 0 | 0 |
| R203 | On | 03/02/2011 | Bond Future | 8.55 | Call | | 5,043.00000 | 5,045,000 | 6.50 | 0.00 | 0 | 0 |
| R203 | On | 03/02/2011 | Bond Future | 8.55 | Put | | 98.00000 | 95,000 | 6.50 | 0.00 | 0 | 0 |
| R203 | On | 03/02/2011 | Bond Future | 8.45 | Call | | 4,587.00000 | 4,588,000 | 6.47 | 0.00 | 0 | 0 |
| R203 | On | 03/02/2011 | Bond Future | 8.45 | Put | | 135.00000 | 131,000 | 6.47 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2011 | Bond Future | 8.25 | Call | | 3,613.00000 | 3,613,000 | 6.15 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2011 | Bond Future | 8.25 | Put | | 664.00000 | 659,000 | 6.15 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2011 | Bond Future | 8.30 | Call | | 3,799.00000 | 3,799,000 | 6.16 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2011 | Bond Future | 8.30 | Put | | 607.00000 | 602,000 | 6.16 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2011 | Bond Future | 8.20 | Call | | 3,431.00000 | 3,431,000 | 6.13 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2011 | Bond Future | 8.20 | Put | | 726.00000 | 721,000 | 6.13 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 2,842.00000 | 2,841,000 | 6.00 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | 8.00 | Put | | 1,592.00000 | 1,586,000 | 6.00 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | 8.05 | Call | | 2,988.00000 | 2,987,000 | 6.01 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | 8.05 | Put | | 1,499.00000 | 1,493,000 | 6.01 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | 7.95 | Call | | 2,700.00000 | 2,699,000 | 5.99 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
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| R203 | On | 04/08/2011 | Bond Future | 7.95 | Put | | 1,690.00000 | 1,684,000 | 5.99 | 0.00 | 0 | 0 |
| Total R203 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R203 | | | | | | | | | | 533,874.85 | 5 | 1,407 |
| R204 | On | 04/11/2010 | Bond Future | | | 7.66500 | 7.67100 | | 6.50 | 0.00 | 0 | 0 |
| R204 | On | 03/02/2011 | Bond Future | | | 7.70900 | 7.69400 | | 7.25 | 513,773.70 | 5 | 1,876 |
| R204 | On | 05/05/2011 | Bond Future | | | 7.78500 | 7.77000 | | 6.75 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | | | 7.86900 | 7.85200 | | 7.00 | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | 513,773.70 | 5 | 1,876 |
| R204 | On | 03/02/2011 | Bond Future | 8.50 | Call | | 4,796.00000 | 4,713,000 | 7.53 | 0.00 | 0 | 0 |
| R204 | On | 03/02/2011 | Bond Future | 8.50 | Put | | 188.00000 | 193,000 | 7.53 | 0.00 | 0 | 0 |
| R204 | On | 03/02/2011 | Bond Future | 8.55 | Call | | 5,047.00000 | 4,963,000 | 7.55 | 0.00 | 0 | 0 |
| R204 | On | 03/02/2011 | Bond Future | 8.55 | Put | | 161.00000 | 166,000 | 7.55 | 0.00 | 0 | 0 |
| R204 | On | 03/02/2011 | Bond Future | 8.45 | Call | | 4,549.00000 | 4,467,000 | 7.51 | 0.00 | 0 | 0 |
| R204 | On | 03/02/2011 | Bond Future | 8.45 | Put | | 219.00000 | 225,000 | 7.51 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 4,638.00000 | 4,565,000 | 6.92 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 571.00000 | 584,000 | 6.92 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 4,857.00000 | 4,783,000 | 6.94 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 519.00000 | 531,000 | 6.94 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 4,422.00000 | 4,351,000 | 6.90 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 627.00000 | 642,000 | 6.90 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 2,862.00000 | 2,805,000 | 7.00 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | 8.00 | Put | | 2,046.00000 | 2,083,000 | 7.00 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | 8.05 | Call | | 3,019.00000 | 2,960,000 | 7.02 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | 8.05 | Put | | 1,929.00000 | 1,964,000 | 7.02 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | 7.95 | Call | | 2,711.00000 | 2,655,000 | 6.98 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | 7.95 | Put | | 2,170.00000 | 2,208,000 | 6.98 | 0.00 | 0 | 0 |

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| Total R204 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | 513,773.70 | 5 | 1,876 |
| R206 | On | 04/11/2010 | Bond Future | | | 6.52500 | 6.55000 | | 2.50 | 0.00 | 0 | 0 |
| R206 | On | 03/02/2011 | Bond Future | | | 6.61500 | 6.57800 | | 2.75 | 0.00 | 0 | 0 |
| R206 | On | 05/05/2011 | Bond Future | | | 6.68600 | 6.64500 | | 2.50 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | | | 6.77200 | 6.72600 | | 2.50 | 0.00 | 0 | 0 |
| Total R206 Future | | | | | | | | | | 0.00 | 0 | 0 |
| R206 | On | 03/02/2011 | Bond Future | 8.00 | Call | | 3,712.00000 | 3,614,000 | 2.89 | 0.00 | 0 | 0 |
| R206 | On | 03/02/2011 | Bond Future | 8.00 | Put | | 2.00000 | 3,000 | 2.89 | 0.00 | 0 | 0 |
| R206 | On | 03/02/2011 | Bond Future | 8.05 | Call | | 3,839.00000 | 3,741,000 | 2.89 | 0.00 | 0 | 0 |
| R206 | On | 03/02/2011 | Bond Future | 8.05 | Put | | 1.00000 | 2,000 | 2.89 | 0.00 | 0 | 0 |
| R206 | On | 03/02/2011 | Bond Future | 7.95 | Call | | 3,585.00000 | 3,487,000 | 2.89 | 0.00 | 0 | 0 |
| R206 | On | 03/02/2011 | Bond Future | 7.95 | Put | | 2.00000 | 3,000 | 2.89 | 0.00 | 0 | 0 |
| R206 | On | 05/05/2011 | Bond Future | 7.50 | Call | | 2,198.00000 | 2,110,000 | 2.59 | 0.00 | 0 | 0 |
| R206 | On | 05/05/2011 | Bond Future | 7.50 | Put | | 127.00000 | 139,000 | 2.59 | 0.00 | 0 | 0 |
| R206 | On | 05/05/2011 | Bond Future | 7.55 | Call | | 2,303.00000 | 2,213,000 | 2.60 | 0.00 | 0 | 0 |
| R206 | On | 05/05/2011 | Bond Future | 7.55 | Put | | 112.00000 | 123,000 | 2.60 | 0.00 | 0 | 0 |
| R206 | On | 05/05/2011 | Bond Future | 7.45 | Call | | 2,094.00000 | 2,008,000 | 2.58 | 0.00 | 0 | 0 |
| R206 | On | 05/05/2011 | Bond Future | 7.45 | Put | | 142.00000 | 157,000 | 2.58 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 7.00 | Call | | 1,216.00000 | 1,152,000 | 2.52 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 7.00 | Put | | 607.00000 | 645,000 | 2.52 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 7.05 | Call | | 1,285.00000 | 1,219,000 | 2.52 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 7.05 | Put | | 565.00000 | 602,000 | 2.52 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 6.95 | Call | | 1,149.00000 | 1,087,000 | 2.51 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 6.95 | Put | | 651.00000 | 691,000 | 2.51 | 0.00 | 0 | 0 |
| Total R206 Option | | | | | | | | | | 0.00 | 0 | 0 |

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|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For R206 | | | | | | | | | | 0.00 | 0 | 0 |
| R207 | On | 04/11/2010 | Bond Future | | | 7.74000 | 7.75600 | | 7.50 | 0.00 | 0 | 0 |
| R207 | On | 03/02/2011 | Bond Future | | | 7.82100 | 7.79500 | | 8.25 | 0.00 | 0 | 1,400 |
| R207 | On | 05/05/2011 | Bond Future | | | 7.89500 | 7.86900 | | 7.75 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | | | 7.97500 | 7.94800 | | 8.00 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | 0.00 | 0 | 1,400 |
| R207 | On | 03/02/2011 | Bond Future | 8.75 | Call | | 5,836.00000 | 5,683,000 | 8.57 | 0.00 | 0 | 0 |
| R207 | On | 03/02/2011 | Bond Future | 8.75 | Put | | 129.00000 | 138,000 | 8.57 | 0.00 | 0 | 0 |
| R207 | On | 03/02/2011 | Bond Future | 8.80 | Call | | 6,104.00000 | 5,950,000 | 8.59 | 0.00 | 0 | 0 |
| R207 | On | 03/02/2011 | Bond Future | 8.80 | Put | | 111.00000 | 118,000 | 8.59 | 0.00 | 0 | 0 |
| R207 | On | 03/02/2011 | Bond Future | 8.70 | Call | | 5,570.00000 | 5,419,000 | 8.55 | 0.00 | 0 | 0 |
| R207 | On | 03/02/2011 | Bond Future | 8.70 | Put | | 151.00000 | 162,000 | 8.55 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 4,499.00000 | 4,375,000 | 7.95 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 772.00000 | 805,000 | 7.95 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 4,721.00000 | 4,594,000 | 7.97 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 706.00000 | 737,000 | 7.97 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 4,282.00000 | 4,160,000 | 7.93 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 843.00000 | 879,000 | 7.93 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 3,615.00000 | 3,513,000 | 8.09 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 1,855.00000 | 1,912,000 | 8.09 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 3,794.00000 | 3,689,000 | 8.11 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 1,746.00000 | 1,800,000 | 8.11 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 3,441.00000 | 3,342,000 | 8.07 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 1,969.00000 | 2,029,000 | 8.07 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | | 0.00 | 0 | 1,400 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| R208 | On | 04/11/2010 | Bond Future | | | 7.83000 | 7.85100 | | 8.50 | 0.00 | 0 | 0 |
| R208 | On | 03/02/2011 | Bond Future | | | 7.92500 | 7.88900 | | 9.00 | 754,650.24 | 8 | 5,596 |
| R208 | On | 05/05/2011 | Bond Future | | | 7.99400 | 7.95700 | | 8.75 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | | | 8.06700 | 8.02900 | | 9.00 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | 754,650.24 | 8 | 5,596 |
| R208 | On | 03/02/2011 | Bond Future | 8.75 | Call | | 5,612.00000 | 5,396,000 | 9.36 | 0.00 | 0 | 0 |
| R208 | On | 03/02/2011 | Bond Future | 8.75 | Put | | 195.00000 | 214,000 | 9.36 | 0.00 | 0 | 0 |
| R208 | On | 03/02/2011 | Bond Future | 8.80 | Call | | 5,887.00000 | 5,668,000 | 9.38 | 0.00 | 0 | 0 |
| R208 | On | 03/02/2011 | Bond Future | 8.80 | Put | | 168.00000 | 184,000 | 9.38 | 0.00 | 0 | 0 |
| R208 | On | 03/02/2011 | Bond Future | 8.70 | Call | | 5,340.00000 | 5,126,000 | 9.34 | 0.00 | 0 | 0 |
| R208 | On | 03/02/2011 | Bond Future | 8.70 | Put | | 226.00000 | 247,000 | 9.34 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 4,336.00000 | 4,158,000 | 8.86 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 942.00000 | 1,001,000 | 8.86 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 4,562.00000 | 4,380,000 | 8.88 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 864.00000 | 919,000 | 8.88 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 4,115.00000 | 3,941,000 | 8.84 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 1,027.00000 | 1,090,000 | 8.84 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 3,611.00000 | 3,467,000 | 9.00 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 2,241.00000 | 2,334,000 | 9.00 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 3,792.00000 | 3,644,000 | 9.02 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 2,115.00000 | 2,205,000 | 9.02 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 3,435.00000 | 3,295,000 | 8.98 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 2,372.00000 | 2,470,000 | 8.98 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | 754,650.24 | 8 | 5,596 |
| R209 | On | 04/11/2010 | Bond Future | | | 7.97000 | 7.97000 | | 13.75 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| R209 | On | 03/02/2011 | Bond Future | | | 8.08200 | 8.05100 | | 14.50 | 165,323.98 | 2 | 23,687 |
| R209 | On | 05/05/2011 | Bond Future | | | 8.12800 | 8.09700 | | 14.25 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | | | 8.17700 | 8.14500 | | 14.50 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | 165,323.98 | 2 | 23,687 |
| R209 | On | 03/02/2011 | Bond Future | 9.00 | Call | | 8,163.00000 | 7,902,000 | 15.27 | 0.00 | 0 | 0 |
| R209 | On | 03/02/2011 | Bond Future | 9.00 | Put | | 242.00000 | 261,000 | 15.27 | 0.00 | 0 | 0 |
| R209 | On | 03/02/2011 | Bond Future | 9.05 | Call | | 8,513.00000 | 8,250,000 | 15.31 | 0.00 | 0 | 0 |
| R209 | On | 03/02/2011 | Bond Future | 9.05 | Put | | 210.00000 | 227,000 | 15.31 | 0.00 | 0 | 0 |
| R209 | On | 03/02/2011 | Bond Future | 8.95 | Call | | 7,812.00000 | 7,552,000 | 15.19 | 0.00 | 0 | 0 |
| R209 | On | 03/02/2011 | Bond Future | 8.95 | Put | | 277.00000 | 297,000 | 15.19 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 5,231.00000 | 5,034,000 | 14.44 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 1,741.00000 | 1,822,000 | 14.44 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 5,513.00000 | 5,311,000 | 14.47 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 1,607.00000 | 1,682,000 | 14.47 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 4,954.00000 | 4,762,000 | 14.40 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 1,884.00000 | 1,969,000 | 14.40 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 8.50 | Call | | 5,762.00000 | 5,575,000 | 14.68 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 8.50 | Put | | 2,707.00000 | 2,803,000 | 14.68 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 8.55 | Call | | 6,022.00000 | 5,830,000 | 14.71 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 8.55 | Put | | 2,551.00000 | 2,643,000 | 14.71 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 8.45 | Call | | 5,508.00000 | 5,324,000 | 14.64 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 8.45 | Put | | 2,872.00000 | 2,971,000 | 14.64 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 10.10 | Call | | 15,074.00000 | 14,806,000 | 15.82 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 10.10 | Put | | 327.00000 | 343,000 | 15.82 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209 | | | | | | | | | | 165,323.98 | 2 | 23,687 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| R211 | On | 03/02/2011 | Bond Future | | | 2.00200 | 2.02100 | | | 0.00 | 0 | 539 |
| Total R211 Future | | | | | | | | | | 0.00 | 0 | 539 |
| R211 | On | 03/02/2011 | Bond Future | 2.50 | Call | | 2,685.00000 | 2,793,000 | | 0.00 | 0 | 0 |
| R211 | On | 03/02/2011 | Bond Future | 2.50 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 03/02/2011 | Bond Future | 2.55 | Call | | 2,960.00000 | 3,068,000 | | 0.00 | 0 | 0 |
| R211 | On | 03/02/2011 | Bond Future | 2.55 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 | On | 03/02/2011 | Bond Future | 2.45 | Call | | 2,408.00000 | 2,516,000 | | 0.00 | 0 | 0 |
| R211 | On | 03/02/2011 | Bond Future | 2.45 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R211 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R211 | | | | | | | | | | 0.00 | 0 | 539 |
| R212 | On | 04/11/2010 | Bond Future | | | 2.65400 | 2.65400 | | | 0.00 | 0 | 0 |
| R212 | On | 03/02/2011 | Bond Future | | | 2.56900 | 2.56800 | | | 0.00 | 0 | 1,868 |
| Total R212 Future | | | | | | | | | | 0.00 | 0 | 1,868 |
| R212 | On | 03/02/2011 | Bond Future | 3.00 | Call | | 4,055.00000 | 4,046,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/02/2011 | Bond Future | 3.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/02/2011 | Bond Future | 3.05 | Call | | 4,512.00000 | 4,503,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/02/2011 | Bond Future | 3.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/02/2011 | Bond Future | 2.95 | Call | | 3,595.00000 | 3,586,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/02/2011 | Bond Future | 2.95 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R212 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | | 0.00 | 0 | 1,868 |
| Total for Bond | | | | | | | | | | 2,952,718.93 | 28 | 85,905 |
| GOVI | On | 03/02/2011 | GOVI | | | 352.32000 | 352.75500 | | | 0.00 | 0 | 202 |
| GOVI | On | 05/05/2011 | GOVI | | | 357.53900 | 357.97900 | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | | 0.00 | 0 | 202 |
| GOVI | On | 03/02/2011 | GOVI | 343.00 | Call | | 97,550.00000 | 93,200,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/02/2011 | GOVI | 343.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|--------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| GOVI | On | 03/02/2011 | GOVI | 343.01 | Call | | 97,450.00000 | 93,100,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/02/2011 | GOVI | 343.01 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/02/2011 | GOVI | 342.99 | Call | | 97,650.00000 | 93,300,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/02/2011 | GOVI | 342.99 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 05/05/2011 | GOVI | 349.00 | Call | | 89,790.00000 | 85,390,000 | | 0.00 | 0 | 0 |
| GOVI | On | 05/05/2011 | GOVI | 349.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 05/05/2011 | GOVI | 349.01 | Call | | 89,690.00000 | 85,290,000 | | 0.00 | 0 | 0 |
| GOVI | On | 05/05/2011 | GOVI | 349.01 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 05/05/2011 | GOVI | 348.99 | Call | | 89,890.00000 | 85,490,000 | | 0.00 | 0 | 0 |
| GOVI | On | 05/05/2011 | GOVI | 348.99 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | | 0.00 | 0 | 202 |
| Total for GOVI | | | | | | | | | | 0.00 | 0 | 202 |
| AL7T | On | 03/02/2011 | Index Future | | | 382.40600 | 382.98900 | | | 0.00 | 0 | 30 |
| Total AL7T Future | | | | | | | | | | 0.00 | 0 | 30 |
| Total For AL7T | | | | | | | | | | 0.00 | 0 | 30 |
| ALBI | On | 03/02/2011 | Index Future | | | 351.61300 | 352.07600 | | | 0.00 | 0 | 1,132 |
| ALBI | On | 05/05/2011 | Index Future | | | 356.82200 | 357.29000 | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | | | | 0.00 | 0 | 1,132 |
| Total For ALBI | | | | | | | | | | 0.00 | 0 | 1,132 |
| CRD1 | On | 03/02/2011 | Index Future | | | 154.74500 | 157.08800 | | | 0.00 | 0 | 2 |
| CRD1 | On | 05/05/2011 | Index Future | | | 157.00900 | 159.37700 | | | 0.00 | 0 | 0 |
| Total CRD1 Future | | | | | | | | | | 0.00 | 0 | 2 |
| Total For CRD1 | | | | | | | | | | 0.00 | 0 | 2 |
| IGOV | On | 03/02/2011 | Index Future | | | 147.34900 | 147.32300 | | | 0.00 | 0 | 0 |
| IGOV | On | 05/05/2011 | Index Future | | | 149.53200 | 149.50500 | | | 0.00 | 0 | 0 |
| IGOV | On | 04/08/2011 | Index Future | | | 151.74000 | 151.71200 | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| Total For IGOV | | | | | | | 0.00 | 0 | 0 |
| ILBI On 03/02/2011 Index Future | | | 399.43600 | 404.79900 | | | 0.00 | 0 | 370 |
| Total ILBI Future | | | | | | | 0.00 | 0 | 370 |
| Total For ILBI | | | | | | | 0.00 | 0 | 370 |
| OTH1 On 03/02/2011 Index Future | | | 347.42300 | 348.03900 | | | 0.00 | 0 | 3 |
| OTH1 On 05/05/2011 Index Future | | | 352.56900 | 353.19300 | | | 0.00 | 0 | 0 |
| Total OTH1 Future | | | | | | | 0.00 | 0 | 3 |
| Total For OTH1 | | | | | | | 0.00 | 0 | 3 |
| TRT1 On 03/02/2011 Index Future | | | 348.05100 | 353.62600 | | | 0.00 | 0 | 100 |
| TRT1 On 05/05/2011 Index Future | | | 353.14100 | 358.77800 | | | 0.00 | 0 | 0 |
| Total TRT1 Future | | | | | | | 0.00 | 0 | 100 |
| Total For TRT1 | | | | | | | 0.00 | 0 | 100 |
| Total for Index | | | | | | | 0.00 | 0 | 1,637 |
| JIBAR On 17/11/2010 Jibar Future | | | 5.83400 | 5.84600 | | | 0.00 | 0 | 2,500 |
| JIBAR On 15/12/2010 Jibar Future | | | 5.69300 | 5.69600 | | | 0.00 | 0 | 2,500 |
| JIBAR On 19/01/2011 Jibar Future | | | 5.64400 | 5.64300 | | | 0.00 | 0 | 0 |
| JIBAR On 16/02/2011 Jibar Future | | | 5.55700 | 5.55400 | | | 0.00 | 0 | 0 |
| JIBAR On 16/03/2011 Jibar Future | | | 5.53500 | 5.52500 | | | 0.00 | 0 | 5,500 |
| JIBAR On 20/04/2011 Jibar Future | | | 5.53600 | 5.52400 | | | 0.00 | 0 | 0 |
| JIBAR On 15/06/2011 Jibar Future | | | 5.54800 | 5.53200 | | | 0.00 | 0 | 4,500 |
| JIBAR On 21/09/2011 Jibar Future | | | 5.64200 | 5.63000 | | | 0.00 | 0 | 13,700 |
| JIBAR On 21/12/2011 Jibar Future | | | 5.79100 | 5.77800 | | | 0.00 | 0 | 5,200 |
| JIBAR On 20/03/2012 Jibar Future | | | 6.00500 | 5.99300 | | | 0.00 | 0 | 0 |
| JIBAR On 20/06/2012 Jibar Future | | | 6.25100 | 6.23800 | | | 0.00 | 0 | 0 |
| JIBAR On 19/09/2012 Jibar Future | | | 6.39700 | 6.38400 | | | 0.00 | 0 | 40,000 |
| Total Jibar Future | | | | | | | 0.00 | 0 | 73,900 |
| Total For JIBAR FUTURE | | | | | | | 0.00 | 0 | 73,900 |
| Total for Jibar | | | | | | | 0.00 | 0 | 73,900 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|----------------|
| Total for Derivatives : | | | | | | | | | | 2,952,718.93 | 28 | 161,644 |
| R155 | On | 31/08/2011 | Spot Bond | | | 6.25000 | 6.13000 | | | 0.00 | 0 | 0 |
| Total R155 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R155 | | | | | | | | | | 0.00 | 0 | 0 |
| R157 | On | 15/09/2015 | Spot Bond | | | 7.30000 | 7.18000 | | | 0.00 | 0 | 0 |
| Total R157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R157 | | | | | | | | | | 0.00 | 0 | 0 |
| R186 | On | 21/12/2026 | Spot Bond | | | 7.97500 | 7.83000 | | | 0.00 | 0 | 0 |
| Total R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186 | | | | | | | | | | 0.00 | 0 | 0 |
| R201 | On | 21/12/2014 | Spot Bond | | | 7.24000 | 7.11500 | | | 0.00 | 0 | 0 |
| Total R201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R201 | | | | | | | | | | 0.00 | 0 | 0 |
| R202 | On | 07/12/2033 | Spot Bond | | | 169.66400 | 169.34127 | | | 0.00 | 0 | 0 |
| Total R202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | 0.00 | 0 | 0 |
| R203 | On | 15/09/2017 | Spot Bond | | | 7.71000 | 7.59000 | | | 0.00 | 0 | 0 |
| Total R203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R203 | | | | | | | | | | 0.00 | 0 | 0 |
| R204 | On | 21/12/2018 | Spot Bond | | | 7.83000 | 7.71000 | | | 0.00 | 0 | 0 |
| Total R204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | 0.00 | 0 | 0 |
| R206 | On | 15/01/2014 | Spot Bond | | | 7.03000 | 6.93000 | | | 0.00 | 0 | 0 |
| Total R206 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R206 | | | | | | | | | | 0.00 | 0 | 0 |
| R207 | On | 15/01/2020 | Spot Bond | | | 7.94000 | 7.80000 | | | 0.00 | 0 | 0 |
| Total R207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R208 | On | 31/03/2021 | Spot Bond | | | 7.97000 | 7.84000 | | | 0.00 | 0 | 0 |
| Total R208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|----------------|
| Total For R208 | | | | | | | 0.00 | 0 | 0 |
| R209 | On | 31/03/2036 | Spot Bond | 7.95500 | 7.81000 | | 0.00 | 0 | 0 |
| Total R209 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R209 | | | | | | | 0.00 | 0 | 0 |
| R212 | On | 31/01/2022 | Spot Bond | 2.62000 | 2.62000 | | 0.00 | 0 | 0 |
| Total R212 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT : | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | 2,952,718.93 | 28 | 153,144 |
| Total Options | | | | | | | 0.00 | 0 | 8,500 |
| Grand Total: | | | | | | | 2,952,718.93 | 28 | 161,644 |