



Interest Rates Daily MTM Report

Daily summary for: 29/03/2011

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| ES18 On 20/04/2018 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES18 Future | | | | | | | 0.00 | 0 | 0 |
| Total For ES18 | | | | | | | 0.00 | 0 | 0 |
| ES23 On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES23 Future | | | | | | | 0.00 | 0 | 0 |
| Total For ES23 | | | | | | | 0.00 | 0 | 0 |
| ES26 On 02/04/2026 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES26 Future | | | | | | | 0.00 | 0 | 0 |
| Total For ES26 | | | | | | | 0.00 | 0 | 0 |
| ES33 On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | 0.00 | 0 | 0 |
| R155 On 31/08/2011 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R155 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R155 | | | | | | | 0.00 | 0 | 0 |
| R157 On 15/09/2015 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R157 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R157 | | | | | | | 0.00 | 0 | 0 |
| R157/F On 15/09/2015 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R157/R201 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 R157/R201 | | | | | | | 0.00 | 0 | 0 |
| R157/F On 15/09/2015 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R157/R206 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R157/R206 | | | | | | | 0.00 | 0 | 0 |
| R186 On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R186 | | | | | | | 0.00 | 0 | 0 |
| R186/F On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R186/R157 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R157 | | | | | | | 0.00 | 0 | 0 |
| R186/F On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R186/R207 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R207 | | | | | | | 0.00 | 0 | 0 |
| R186/F On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R186/R208 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R208 | | | | | | | 0.00 | 0 | 0 |
| R189 On 01/04/2013 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R189 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R189 | | | | | | | 0.00 | 0 | 0 |
| R197 On 07/12/2023 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | 0.00 | 0 | 0 |
| R201 On 22/12/2014 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R201 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R201 | | | | | | | 0.00 | 0 | 0 |
| R201/F On 22/12/2014 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R201/R206 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R201/R206 | | | | | | | 0.00 | 0 | 0 |
| R202 On 07/12/2033 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R202 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 R202 | | | | | | | 0.00 | 0 | 0 |
| R203 On 15/09/2017 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R203 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R203 | | | | | | | 0.00 | 0 | 0 |
| R203/F On 15/09/2017 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R203/R157 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R203/R157 | | | | | | | 0.00 | 0 | 0 |
| R204 On 21/12/2018 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | 0.00 | 0 | 0 |
| R204/F On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R204/R157 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R204/R157 | | | | | | | 0.00 | 0 | 0 |
| R204/F On 21/12/2018 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R204/R203 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R204/R203 | | | | | | | 0.00 | 0 | 0 |
| R206 On 15/01/2014 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R206 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R206 | | | | | | | 0.00 | 0 | 0 |
| R207 On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | 0.00 | 0 | 0 |
| R207/F On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R207/R157 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R207/R157 | | | | | | | 0.00 | 0 | 0 |
| R207/F On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R207/R203 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R207/R203 | | | | | | | 0.00 | 0 | 0 |
| R208 On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R208 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 R208 | | | | | | | 0.00 | 0 | 0 |
| R208/F On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R208/R157 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R157 | | | | | | | 0.00 | 0 | 0 |
| R208/F On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R208/R204 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R204 | | | | | | | 0.00 | 0 | 0 |
| R208/F On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R208/R207 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R207 | | | | | | | 0.00 | 0 | 0 |
| R209 On 31/03/2036 Price Contribution | | | 6.25000 | 6.25000 | | | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R209 | | | | | | | 0.00 | 0 | 0 |
| R209/F On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R209/R157 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R157 | | | | | | | 0.00 | 0 | 0 |
| R209/F On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R209/R186 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R186 | | | | | | | 0.00 | 0 | 0 |
| R209/F On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R209/R204 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R204 | | | | | | | 0.00 | 0 | 0 |
| R209/F On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R209/R208 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R208 | | | | | | | 0.00 | 0 | 0 |
| R210 On 31/03/2028 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | 0.00 | 0 | 0 |
| R211 On 31/01/2017 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R211 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 R211 | | | | | | | 0.00 | 0 | 0 |
| R212 On 31/01/2022 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | 0.00 | 0 | 0 |
| R213 On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | 0.00 | 0 | 0 |
| R213/F On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R213/R186 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R213/R186 | | | | | | | 0.00 | 0 | 0 |
| R214 On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | 0.00 | 0 | 0 |
| R214/F On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R214/R209 Future | | | | | | | 0.00 | 0 | 0 |
| Total For R214/R209 | | | | | | | 0.00 | 0 | 0 |
| Total for Price Contribution | | | | | | | 0.00 | 0 | 0 |
| R157 On 05/05/2011 Bond Future | | | 7.84400 | 7.80400 | | 4.50 | 0.00 | 0 | 2,405 |
| R157 On 04/08/2011 Bond Future | | | 8.00200 | 7.95900 | | 4.50 | 0.00 | 0 | 0 |
| R157 On 03/11/2011 Bond Future | | | 8.18000 | 8.13300 | | 4.75 | 0.00 | 0 | 3,694 |
| R157 On 02/02/2012 Bond Future | | | 8.38000 | 8.32900 | | 4.75 | 0.00 | 0 | 0 |
| Total R157 Future | | | | | | | 0.00 | 0 | 6,099 |
| R157 On 05/05/2011 Bond Future | 7.75 | Call | | 597.00000 | 517,000 | 4.44 | 0.00 | 0 | 0 |
| R157 On 05/05/2011 Bond Future | 7.75 | Put | | 818.00000 | 902,000 | 4.44 | 0.00 | 0 | 0 |
| R157 On 05/05/2011 Bond Future | 7.80 | Call | | 695.00000 | 607,000 | 4.45 | 0.00 | 0 | 0 |
| R157 On 05/05/2011 Bond Future | 7.80 | Put | | 711.00000 | 787,000 | 4.45 | 0.00 | 0 | 0 |
| R157 On 05/05/2011 Bond Future | 7.70 | Call | | 508.00000 | 436,000 | 4.43 | 0.00 | 0 | 0 |
| R157 On 05/05/2011 Bond Future | 7.70 | Put | | 934.00000 | 1,026,000 | 4.43 | 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 | | 428.00000 | 364,000 | 4.42 | 0.00 | 0 | 0 |
| R157 | On | 05/05/2011 | Bond Future | 7.65 | Put | | 1,060.00000 | 1,159,000 | 4.42 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.50 | Call | | 598.00000 | 547,000 | 4.37 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.50 | Put | | 2,379.00000 | 2,493,000 | 4.37 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.55 | Call | | 660.00000 | 605,000 | 4.38 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.55 | Put | | 2,245.00000 | 2,355,000 | 4.38 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.45 | Call | | 541.00000 | 493,000 | 4.36 | 0.00 | 0 | 0 |
| R157 | On | 04/08/2011 | Bond Future | 7.45 | Put | | 2,518.00000 | 2,635,000 | 4.36 | 0.00 | 0 | 0 |
| R157 | On | 03/11/2011 | Bond Future | 8.25 | Call | | 1,972.00000 | 1,877,000 | 4.75 | 0.00 | 0 | 0 |
| R157 | On | 03/11/2011 | Bond Future | 8.25 | Put | | 1,551.00000 | 1,626,000 | 4.75 | 0.00 | 0 | 0 |
| R157 | On | 03/11/2011 | Bond Future | 8.30 | Call | | 2,074.00000 | 1,976,000 | 4.77 | 0.00 | 0 | 0 |
| R157 | On | 03/11/2011 | Bond Future | 8.30 | Put | | 1,474.00000 | 1,545,000 | 4.77 | 0.00 | 0 | 0 |
| R157 | On | 03/11/2011 | Bond Future | 8.20 | Call | | 1,873.00000 | 1,781,000 | 4.74 | 0.00 | 0 | 0 |
| R157 | On | 03/11/2011 | Bond Future | 8.20 | Put | | 1,632.00000 | 1,709,000 | 4.74 | 0.00 | 0 | 0 |
| R157 | On | 02/02/2012 | Bond Future | 8.50 | Call | | 2,413.00000 | 2,316,000 | 4.75 | 0.00 | 0 | 0 |
| R157 | On | 02/02/2012 | Bond Future | 8.50 | Put | | 1,841.00000 | 1,915,000 | 4.75 | 0.00 | 0 | 0 |
| R157 | On | 02/02/2012 | Bond Future | 8.55 | Call | | 2,509.00000 | 2,411,000 | 4.77 | 0.00 | 0 | 0 |
| R157 | On | 02/02/2012 | Bond Future | 8.55 | Put | | 1,770.00000 | 1,843,000 | 4.77 | 0.00 | 0 | 0 |
| R157 | On | 02/02/2012 | Bond Future | 8.45 | Call | | 2,318.00000 | 2,224,000 | 4.74 | 0.00 | 0 | 0 |
| R157 | On | 02/02/2012 | Bond Future | 8.45 | Put | | 1,913.00000 | 1,990,000 | 4.74 | 0.00 | 0 | 0 |
| Total R157 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R157 | | | | | | | | | | 0.00 | 0 | 6,099 |
| R186 | On | 05/05/2011 | Bond Future | | | 8.99000 | 8.96000 | | 12.25 | 0.00 | 0 | 28,849 |
| R186 | On | 04/08/2011 | Bond Future | | | 9.09100 | 9.06100 | | 12.75 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2011 | Bond Future | | | 9.19300 | 9.16200 | | 12.75 | 0.00 | 0 | 12,982 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R186 | On | 02/02/2012 | Bond Future | | | 9.29700 | 9.26500 | | 12.75 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | 0.00 | 0 | 41,831 |
| R186 | On | 05/05/2011 | Bond Future | 8.75 | Call | | 1,031.00000 | 918,000 | 12.13 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2011 | Bond Future | 8.75 | Put | | 2,966.00000 | 3,126,000 | 12.13 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2011 | Bond Future | 8.80 | Call | | 1,196.00000 | 1,073,000 | 12.15 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2011 | Bond Future | 8.80 | Put | | 2,666.00000 | 2,815,000 | 12.15 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2011 | Bond Future | 8.70 | Call | | 881.00000 | 780,000 | 12.10 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2011 | Bond Future | 8.70 | Put | | 3,284.00000 | 3,455,000 | 12.10 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2011 | Bond Future | 8.00 | Put | | 9,297.00000 | 9,560,000 | 11.83 | 0.00 | 0 | 0 |
| R186 | On | 05/05/2011 | Bond Future | 8.00 | Call | | 40.00000 | 31,000 | 11.83 | 0.00 | 0 | 5,500 |
| R186 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 889.00000 | 829,000 | 12.36 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 8,476.00000 | 8,683,000 | 12.36 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 985.00000 | 919,000 | 12.38 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 8,083.00000 | 8,284,000 | 12.38 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 801.00000 | 745,000 | 12.33 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 8,880.00000 | 9,091,000 | 12.33 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2011 | Bond Future | 9.00 | Call | | 3,831.00000 | 3,695,000 | 12.61 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2011 | Bond Future | 9.00 | Put | | 5,260.00000 | 5,394,000 | 12.61 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2011 | Bond Future | 9.05 | Call | | 4,035.00000 | 3,895,000 | 12.63 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2011 | Bond Future | 9.05 | Put | | 5,020.00000 | 5,150,000 | 12.63 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2011 | Bond Future | 8.95 | Call | | 3,632.00000 | 3,500,000 | 12.58 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2011 | Bond Future | 8.95 | Put | | 5,507.00000 | 5,646,000 | 12.58 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 4,138.00000 | 4,007,000 | 12.60 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 6,441.00000 | 6,584,000 | 12.60 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 4,333.00000 | 4,198,000 | 12.63 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R186 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 6,196.00000 | 6,335,000 | 12.63 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 3,948.00000 | 3,821,000 | 12.56 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 6,694.00000 | 6,840,000 | 12.56 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | 0.00 | 0 | 5,500 |
| Total For R186 | | | | | | | | | | 0.00 | 0 | 47,331 |
| R201 | On | 05/05/2011 | Bond Future | | | 7.42900 | 7.38400 | | 4.00 | 0.00 | 0 | 484 |
| R201 | On | 04/08/2011 | Bond Future | | | 7.57400 | 7.52400 | | 4.00 | 0.00 | 0 | 0 |
| R201 | On | 03/11/2011 | Bond Future | | | 7.73400 | 7.68100 | | 3.75 | 0.00 | 0 | 0 |
| R201 | On | 02/02/2012 | Bond Future | | | 7.91400 | 7.85500 | | 4.00 | 0.00 | 0 | 0 |
| Total R201 Future | | | | | | | | | | 0.00 | 0 | 484 |
| R201 | On | 05/05/2011 | Bond Future | 7.75 | Call | | 1,325.00000 | 1,206,000 | 4.06 | 0.00 | 0 | 0 |
| R201 | On | 05/05/2011 | Bond Future | 7.75 | Put | | 160.00000 | 185,000 | 4.06 | 0.00 | 0 | 0 |
| R201 | On | 05/05/2011 | Bond Future | 7.80 | Call | | 1,454.00000 | 1,331,000 | 4.07 | 0.00 | 0 | 0 |
| R201 | On | 05/05/2011 | Bond Future | 7.80 | Put | | 131.00000 | 152,000 | 4.07 | 0.00 | 0 | 0 |
| R201 | On | 05/05/2011 | Bond Future | 7.70 | Call | | 1,200.00000 | 1,086,000 | 4.05 | 0.00 | 0 | 0 |
| R201 | On | 05/05/2011 | Bond Future | 7.70 | Put | | 193.00000 | 223,000 | 4.05 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | 7.25 | Call | | 611.00000 | 554,000 | 3.88 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | 7.25 | Put | | 1,434.00000 | 1,527,000 | 3.88 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | 7.30 | Call | | 671.00000 | 610,000 | 3.89 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | 7.30 | Put | | 1,343.00000 | 1,432,000 | 3.89 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | 7.20 | Call | | 556.00000 | 502,000 | 3.87 | 0.00 | 0 | 0 |
| R201 | On | 04/08/2011 | Bond Future | 7.20 | Put | | 1,530.00000 | 1,626,000 | 3.87 | 0.00 | 0 | 0 |
| R201 | On | 03/11/2011 | Bond Future | 8.00 | Call | | 1,740.00000 | 1,648,000 | 3.82 | 0.00 | 0 | 0 |
| R201 | On | 03/11/2011 | Bond Future | 8.00 | Put | | 859.00000 | 914,000 | 3.82 | 0.00 | 0 | 0 |
| R201 | On | 03/11/2011 | Bond Future | 8.05 | Call | | 1,828.00000 | 1,734,000 | 3.83 | 0.00 | 0 | 0 |
| R201 | On | 03/11/2011 | Bond Future | 8.05 | Put | | 809.00000 | 863,000 | 3.83 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| R201 | On | 03/11/2011 | Bond Future | 7.95 | Call | | 1,654.00000 | 1,564,000 | 3.80 | 0.00 | 0 | 0 |
| R201 | On | 03/11/2011 | Bond Future | 7.95 | Put | | 910.00000 | 967,000 | 3.80 | 0.00 | 0 | 0 |
| R201 | On | 02/02/2012 | Bond Future | 8.25 | Call | | 2,095.00000 | 2,002,000 | 4.07 | 0.00 | 0 | 0 |
| R201 | On | 02/02/2012 | Bond Future | 8.25 | Put | | 1,089.00000 | 1,147,000 | 4.07 | 0.00 | 0 | 0 |
| R201 | On | 02/02/2012 | Bond Future | 8.30 | Call | | 2,176.00000 | 2,081,000 | 4.08 | 0.00 | 0 | 0 |
| R201 | On | 02/02/2012 | Bond Future | 8.30 | Put | | 1,044.00000 | 1,100,000 | 4.08 | 0.00 | 0 | 0 |
| R201 | On | 02/02/2012 | Bond Future | 8.20 | Call | | 2,016.00000 | 1,924,000 | 4.05 | 0.00 | 0 | 0 |
| R201 | On | 02/02/2012 | Bond Future | 8.20 | Put | | 1,137.00000 | 1,196,000 | 4.05 | 0.00 | 0 | 0 |
| Total R201 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R201 | | | | | | | | | | 0.00 | 0 | 484 |
| R202 | On | 05/05/2011 | Bond Future | | | 0.31500 | 0.31500 | | | 8,486,403.00 | 50 | 10,539 |
| Total R202 Future | | | | | | | | | | 8,486,403.00 | 50 | 10,539 |
| R202 | On | 05/05/2011 | Bond Future | 2.05 | Call | | 43,069.00000 | 43,069,000 | | 0.00 | 0 | 0 |
| R202 | On | 05/05/2011 | Bond Future | 2.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 05/05/2011 | Bond Future | 2.10 | Call | | 44,097.00000 | 44,097,000 | | 0.00 | 0 | 0 |
| R202 | On | 05/05/2011 | Bond Future | 2.10 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 05/05/2011 | Bond Future | 2.00 | Call | | 42,030.00000 | 42,030,000 | | 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 | | | | | | | | | | 8,486,403.00 | 50 | 10,539 |
| R203 | On | 05/05/2011 | Bond Future | | | 8.46100 | 8.43100 | | 7.00 | 0.00 | 0 | 517 |
| R203 | On | 04/08/2011 | Bond Future | | | 8.60100 | 8.57000 | | 7.00 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2011 | Bond Future | | | 8.75100 | 8.71900 | | 7.25 | 0.00 | 0 | 1,416 |
| R203 | On | 02/02/2012 | Bond Future | | | 8.91400 | 8.87900 | | 7.25 | 0.00 | 0 | 0 |
| Total R203 Future | | | | | | | | | | 0.00 | 0 | 1,933 |
| R203 | On | 05/05/2011 | Bond Future | 8.25 | Call | | 525.00000 | 465,000 | 6.91 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2011 | Bond Future | 8.25 | Put | | 1,401.00000 | 1,486,000 | 6.91 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R203 | On | 05/05/2011 | Bond Future | 8.30 | Call | | 616.00000 | 550,000 | 6.92 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2011 | Bond Future | 8.30 | Put | | 1,249.00000 | 1,328,000 | 6.92 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2011 | Bond Future | 8.20 | Call | | 444.00000 | 390,000 | 6.89 | 0.00 | 0 | 0 |
| R203 | On | 05/05/2011 | Bond Future | 8.20 | Put | | 1,564.00000 | 1,654,000 | 6.89 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 652.00000 | 610,000 | 6.79 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | 8.00 | Put | | 3,336.00000 | 3,438,000 | 6.79 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | 8.05 | Call | | 719.00000 | 674,000 | 6.81 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | 8.05 | Put | | 3,164.00000 | 3,263,000 | 6.81 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | 7.95 | Call | | 588.00000 | 549,000 | 6.76 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2011 | Bond Future | 7.95 | Put | | 3,512.00000 | 3,617,000 | 6.76 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2011 | Bond Future | 8.50 | Call | | 1,748.00000 | 1,681,000 | 7.15 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2011 | Bond Future | 8.50 | Put | | 2,729.00000 | 2,804,000 | 7.15 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2011 | Bond Future | 8.55 | Call | | 1,850.00000 | 1,781,000 | 7.17 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2011 | Bond Future | 8.55 | Put | | 2,606.00000 | 2,679,000 | 7.17 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2011 | Bond Future | 8.45 | Call | | 1,649.00000 | 1,584,000 | 7.12 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2011 | Bond Future | 8.45 | Put | | 2,856.00000 | 2,933,000 | 7.12 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2012 | Bond Future | 8.75 | Call | | 2,383.00000 | 2,308,000 | 7.14 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2012 | Bond Future | 8.75 | Put | | 2,935.00000 | 3,010,000 | 7.14 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2012 | Bond Future | 8.80 | Call | | 2,490.00000 | 2,413,000 | 7.16 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2012 | Bond Future | 8.80 | Put | | 2,828.00000 | 2,900,000 | 7.16 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2012 | Bond Future | 8.70 | Call | | 2,279.00000 | 2,206,000 | 7.12 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2012 | Bond Future | 8.70 | Put | | 3,047.00000 | 3,123,000 | 7.12 | 0.00 | 0 | 0 |
| Total R203 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R203 | | | | | | | | | | 0.00 | 0 | 1,933 |
| R204 | On | 05/05/2011 | Bond Future | | | 8.64000 | 8.61100 | | 8.00 | 0.00 | 0 | 100 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R204 | On | 04/08/2011 | Bond Future | | | 8.77300 | 8.74200 | | 8.50 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2011 | Bond Future | | | 8.91000 | 8.87800 | | 8.50 | 0.00 | 0 | 1,876 |
| R204 | On | 02/02/2012 | Bond Future | | | 9.05400 | 9.02000 | | 8.50 | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | 0.00 | 0 | 1,976 |
| R204 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 745.00000 | 670,000 | 7.91 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 1,345.00000 | 1,426,000 | 7.91 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 862.00000 | 780,000 | 7.92 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 1,191.00000 | 1,265,000 | 7.92 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 639.00000 | 571,000 | 7.89 | 0.00 | 0 | 0 |
| R204 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 1,511.00000 | 1,599,000 | 7.89 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 559.00000 | 520,000 | 8.20 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | 8.00 | Put | | 4,528.00000 | 4,650,000 | 8.20 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | 8.05 | Call | | 618.00000 | 576,000 | 8.22 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | 8.05 | Put | | 4,313.00000 | 4,432,000 | 8.22 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | 7.95 | Call | | 504.00000 | 468,000 | 8.18 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2011 | Bond Future | 7.95 | Put | | 4,748.00000 | 4,873,000 | 8.18 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 2,256.00000 | 2,175,000 | 8.39 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 2,905.00000 | 2,985,000 | 8.39 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 2,378.00000 | 2,294,000 | 8.41 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 2,773.00000 | 2,850,000 | 8.41 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 2,137.00000 | 2,059,000 | 8.37 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 3,040.00000 | 3,124,000 | 8.37 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 2,954.00000 | 2,865,000 | 8.50 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 3,052.00000 | 3,128,000 | 8.50 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 3,081.00000 | 2,990,000 | 8.52 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R204 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 2,935.00000 | 3,009,000 | 8.52 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 2,830.00000 | 2,744,000 | 8.48 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 3,172.00000 | 3,252,000 | 8.48 | 0.00 | 0 | 0 |
| Total R204 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | 0.00 | 0 | 1,976 |
| R206 | On | 05/05/2011 | Bond Future | | | 7.10000 | 7.05900 | | 3.00 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | | | 7.25600 | 7.21100 | | 3.00 | 0.00 | 0 | 0 |
| R206 | On | 03/11/2011 | Bond Future | | | 7.42800 | 7.37800 | | 2.75 | 0.00 | 0 | 0 |
| R206 | On | 02/02/2012 | Bond Future | | | 7.63800 | 7.58000 | | 2.75 | 0.00 | 0 | 0 |
| Total R206 Future | | | | | | | | | | 0.00 | 0 | 0 |
| R206 | On | 05/05/2011 | Bond Future | 7.50 | Call | | 1,142.00000 | 1,055,000 | 3.09 | 0.00 | 0 | 0 |
| R206 | On | 05/05/2011 | Bond Future | 7.50 | Put | | 80.00000 | 93,000 | 3.09 | 0.00 | 0 | 0 |
| R206 | On | 05/05/2011 | Bond Future | 7.55 | Call | | 1,245.00000 | 1,156,000 | 3.10 | 0.00 | 0 | 0 |
| R206 | On | 05/05/2011 | Bond Future | 7.55 | Put | | 64.00000 | 74,000 | 3.10 | 0.00 | 0 | 0 |
| R206 | On | 05/05/2011 | Bond Future | 7.45 | Call | | 1,040.00000 | 956,000 | 3.07 | 0.00 | 0 | 0 |
| R206 | On | 05/05/2011 | Bond Future | 7.45 | Put | | 98.00000 | 113,000 | 3.07 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 7.00 | Call | | 491.00000 | 450,000 | 2.91 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 7.00 | Put | | 957.00000 | 1,015,000 | 2.91 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 7.05 | Call | | 540.00000 | 497,000 | 2.93 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 7.05 | Put | | 895.00000 | 951,000 | 2.93 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 6.95 | Call | | 447.00000 | 409,000 | 2.90 | 0.00 | 0 | 0 |
| R206 | On | 04/08/2011 | Bond Future | 6.95 | Put | | 1,024.00000 | 1,085,000 | 2.90 | 0.00 | 0 | 0 |
| R206 | On | 03/11/2011 | Bond Future | 7.75 | Call | | 1,302.00000 | 1,237,000 | 2.80 | 0.00 | 0 | 0 |
| R206 | On | 03/11/2011 | Bond Future | 7.75 | Put | | 565.00000 | 600,000 | 2.80 | 0.00 | 0 | 0 |
| R206 | On | 03/11/2011 | Bond Future | 7.80 | Call | | 1,367.00000 | 1,301,000 | 2.80 | 0.00 | 0 | 0 |
| R206 | On | 03/11/2011 | Bond Future | 7.80 | Put | | 532.00000 | 565,000 | 2.80 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R206 | On | 03/11/2011 | Bond Future | 7.70 | Call | | 1,238.00000 | 1,175,000 | 2.79 | 0.00 | 0 | 0 |
| R206 | On | 03/11/2011 | Bond Future | 7.70 | Put | | 600.00000 | 636,000 | 2.79 | 0.00 | 0 | 0 |
| R206 | On | 02/02/2012 | Bond Future | 8.00 | Call | | 1,441.00000 | 1,376,000 | 2.80 | 0.00 | 0 | 0 |
| R206 | On | 02/02/2012 | Bond Future | 8.00 | Put | | 701.00000 | 739,000 | 2.80 | 0.00 | 0 | 0 |
| R206 | On | 02/02/2012 | Bond Future | 8.05 | Call | | 1,498.00000 | 1,432,000 | 2.80 | 0.00 | 0 | 0 |
| R206 | On | 02/02/2012 | Bond Future | 8.05 | Put | | 671.00000 | 707,000 | 2.80 | 0.00 | 0 | 0 |
| R206 | On | 02/02/2012 | Bond Future | 7.95 | Call | | 1,385.00000 | 1,322,000 | 2.79 | 0.00 | 0 | 0 |
| R206 | On | 02/02/2012 | Bond Future | 7.95 | Put | | 733.00000 | 773,000 | 2.79 | 0.00 | 0 | 0 |
| Total R206 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R206 | | | | | | | | | | 0.00 | 0 | 0 |
| R207 | On | 05/05/2011 | Bond Future | | | 8.69700 | 8.65700 | | 9.25 | 0.00 | 0 | 1,020 |
| R207 | On | 04/08/2011 | Bond Future | | | 8.81900 | 8.77800 | | 9.75 | 0.00 | 0 | 0 |
| R207 | On | 03/11/2011 | Bond Future | | | 8.94000 | 8.89700 | | 9.50 | 0.00 | 0 | 600 |
| R207 | On | 02/02/2012 | Bond Future | | | 9.06800 | 9.02400 | | 9.50 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | 0.00 | 0 | 1,620 |
| R207 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 719.00000 | 623,000 | 9.16 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 1,618.00000 | 1,749,000 | 9.16 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 833.00000 | 727,000 | 9.18 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 1,444.00000 | 1,566,000 | 9.18 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 617.00000 | 530,000 | 9.14 | 0.00 | 0 | 0 |
| R207 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 1,804.00000 | 1,945,000 | 9.14 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 941.00000 | 869,000 | 9.54 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 3,921.00000 | 4,076,000 | 9.54 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 1,027.00000 | 951,000 | 9.56 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 3,720.00000 | 3,870,000 | 9.56 | 0.00 | 0 | 0 |
| R207 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 861.00000 | 794,000 | 9.52 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R207 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 4,130.00000 | 4,289,000 | 9.52 | 0.00 | 0 | 0 |
| R207 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 2,333.00000 | 2,221,000 | 9.40 | 0.00 | 0 | 0 |
| R207 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 3,128.00000 | 3,247,000 | 9.40 | 0.00 | 0 | 0 |
| R207 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 2,461.00000 | 2,344,000 | 9.42 | 0.00 | 0 | 0 |
| R207 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 2,985.00000 | 3,099,000 | 9.42 | 0.00 | 0 | 0 |
| R207 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 2,210.00000 | 2,101,000 | 9.37 | 0.00 | 0 | 0 |
| R207 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 3,278.00000 | 3,400,000 | 9.37 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 3,107.00000 | 2,985,000 | 9.50 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 3,233.00000 | 3,340,000 | 9.50 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 3,241.00000 | 3,117,000 | 9.52 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 3,105.00000 | 3,211,000 | 9.52 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 2,976.00000 | 2,858,000 | 9.48 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 3,364.00000 | 3,475,000 | 9.48 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | | 0.00 | 0 | 1,620 |
| R208 | On | 05/05/2011 | Bond Future | | | 8.74100 | 8.70100 | | 10.50 | 0.00 | 0 | 190 |
| R208 | On | 04/08/2011 | Bond Future | | | 8.85000 | 8.80900 | | 10.50 | 0.00 | 0 | 120 |
| R208 | On | 03/11/2011 | Bond Future | | | 8.96200 | 8.92000 | | 10.75 | 0.00 | 0 | 5,604 |
| R208 | On | 02/02/2012 | Bond Future | | | 9.07800 | 9.03400 | | 10.75 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | 0.00 | 0 | 5,914 |
| R208 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 676.00000 | 582,000 | 10.40 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 1,891.00000 | 2,037,000 | 10.40 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 786.00000 | 682,000 | 10.42 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 1,697.00000 | 1,832,000 | 10.42 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 577.00000 | 493,000 | 10.38 | 0.00 | 0 | 0 |
| R208 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 2,098.00000 | 2,253,000 | 10.38 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R208 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 916.00000 | 843,000 | 10.19 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 4,267.00000 | 4,434,000 | 10.19 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 1,002.00000 | 924,000 | 10.21 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 4,047.00000 | 4,208,000 | 10.21 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 835.00000 | 767,000 | 10.17 | 0.00 | 0 | 0 |
| R208 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 4,494.00000 | 4,665,000 | 10.17 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 2,420.00000 | 2,305,000 | 10.63 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 3,398.00000 | 3,522,000 | 10.63 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 2,553.00000 | 2,434,000 | 10.65 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 3,242.00000 | 3,362,000 | 10.65 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 2,291.00000 | 2,179,000 | 10.61 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 3,559.00000 | 3,687,000 | 10.61 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 3,359.00000 | 3,230,000 | 10.61 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 3,549.00000 | 3,664,000 | 10.61 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 3,502.00000 | 3,370,000 | 10.63 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 3,413.00000 | 3,526,000 | 10.63 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 3,220.00000 | 3,094,000 | 10.58 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 3,690.00000 | 3,808,000 | 10.58 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | 0.00 | 0 | 5,914 |
| R209 | On | 05/05/2011 | Bond Future | | | 9.08000 | 9.04100 | | 16.25 | 0.00 | 0 | 21,100 |
| R209 | On | 04/08/2011 | Bond Future | | | 9.15900 | 9.11800 | | 16.50 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2011 | Bond Future | | | 9.23800 | 9.19700 | | 17.00 | 0.00 | 0 | 1,033 |
| R209 | On | 02/02/2012 | Bond Future | | | 9.31800 | 9.27500 | | 16.75 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | 0.00 | 0 | 22,133 |
| R209 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 257.00000 | 209,000 | 15.91 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R209 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 4,574.00000 | 4,822,000 | 15.91 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 317.00000 | 260,000 | 15.94 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 4,218.00000 | 4,457,000 | 15.94 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 207.00000 | 167,000 | 15.89 | 0.00 | 0 | 0 |
| R209 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 4,944.00000 | 5,200,000 | 15.89 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 8.50 | Call | | 1,110.00000 | 1,021,000 | 16.11 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 8.50 | Put | | 6,003.00000 | 6,220,000 | 16.11 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 8.55 | Call | | 1,219.00000 | 1,124,000 | 16.15 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 8.55 | Put | | 5,696.00000 | 5,908,000 | 16.15 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 8.45 | Call | | 1,011.00000 | 928,000 | 16.08 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 8.45 | Put | | 6,323.00000 | 6,546,000 | 16.08 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 10.10 | Call | | 7,517.00000 | 7,255,000 | 17.58 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2011 | Bond Future | 10.10 | Put | | 718.00000 | 763,000 | 17.58 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 2,321.00000 | 2,199,000 | 16.59 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 5,757.00000 | 5,937,000 | 16.59 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 2,466.00000 | 2,339,000 | 16.63 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 5,504.00000 | 5,680,000 | 16.63 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 2,183.00000 | 2,066,000 | 16.56 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 6,019.00000 | 6,205,000 | 16.56 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 3,568.00000 | 3,419,000 | 16.55 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 5,621.00000 | 5,785,000 | 16.55 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 3,733.00000 | 3,580,000 | 16.59 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 5,406.00000 | 5,565,000 | 16.59 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 3,407.00000 | 3,262,000 | 16.50 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 5,844.00000 | 6,011,000 | 16.50 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| Total R209 Option | | | | | | | 0.00 | 0 | 0 |
| Total For R209 | | | | | | | 0.00 | 0 | 22,133 |
| R211 On 05/05/2011 Bond Future | | | 1.67200 | 1.67100 | | | 0.00 | 0 | 539 |
| Total R211 Future | | | | | | | 0.00 | 0 | 539 |
| R211 On 05/05/2011 Bond Future | 2.14 | Call | | 2,579.00000 | 2,574,000 | | 0.00 | 0 | 0 |
| R211 On 05/05/2011 Bond Future | 2.14 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 On 05/05/2011 Bond Future | 2.19 | Call | | 2,850.00000 | 2,844,000 | | 0.00 | 0 | 0 |
| R211 On 05/05/2011 Bond Future | 2.19 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R211 On 05/05/2011 Bond Future | 2.09 | Call | | 2,308.00000 | 2,302,000 | | 0.00 | 0 | 0 |
| R211 On 05/05/2011 Bond Future | 2.09 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R211 Option | | | | | | | 0.00 | 0 | 0 |
| Total For R211 | | | | | | | 0.00 | 0 | 539 |
| R212 On 05/05/2011 Bond Future | | | 2.42700 | 2.42700 | | | 1,452,980.62 | 14 | 2,532 |
| Total R212 Future | | | | | | | 1,452,980.62 | 14 | 2,532 |
| R212 On 05/05/2011 Bond Future | 2.25 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 On 05/05/2011 Bond Future | 2.25 | Put | | 1,707.00000 | 1,707,000 | | 0.00 | 0 | 0 |
| R212 On 05/05/2011 Bond Future | 2.30 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 On 05/05/2011 Bond Future | 2.30 | Put | | 1,222.00000 | 1,222,000 | | 0.00 | 0 | 0 |
| R212 On 05/05/2011 Bond Future | 2.20 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 On 05/05/2011 Bond Future | 2.20 | Put | | 2,196.00000 | 2,196,000 | | 0.00 | 0 | 0 |
| Total R212 Option | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | 1,452,980.62 | 14 | 2,532 |
| R213 On 05/05/2011 Bond Future | | | 9.12800 | 9.09900 | | | 0.00 | 0 | 0 |
| R213 On 04/08/2011 Bond Future | | | 9.21500 | 9.18500 | | | 0.00 | 0 | 0 |
| R213 On 03/11/2011 Bond Future | | | 9.30500 | 9.27400 | | | 0.00 | 0 | 0 |
| R213 On 02/02/2012 Bond Future | | | 9.39800 | 9.36600 | | | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R213 | On | 05/05/2011 | Bond Future | 8.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R213 | On | 05/05/2011 | Bond Future | 8.00 | Put | | 9,255.00000 | 9,479,000 | | 0.00 | 0 | 0 |
| R213 | On | 05/05/2011 | Bond Future | 8.05 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R213 | On | 05/05/2011 | Bond Future | 8.05 | Put | | 8,800.00000 | 9,025,000 | | 0.00 | 0 | 0 |
| R213 | On | 05/05/2011 | Bond Future | 7.95 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R213 | On | 05/05/2011 | Bond Future | 7.95 | Put | | 9,713.00000 | 9,938,000 | | 0.00 | 0 | 0 |
| R213 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R213 | On | 04/08/2011 | Bond Future | 8.00 | Put | | 9,878.00000 | 10,106,000 | | 0.00 | 0 | 0 |
| R213 | On | 04/08/2011 | Bond Future | 8.05 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R213 | On | 04/08/2011 | Bond Future | 8.05 | Put | | 9,425.00000 | 9,653,000 | | 0.00 | 0 | 0 |
| R213 | On | 04/08/2011 | Bond Future | 7.95 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R213 | On | 04/08/2011 | Bond Future | 7.95 | Put | | 10,334.00000 | 10,562,000 | | 0.00 | 0 | 0 |
| R213 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R213 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 4,089.00000 | 4,322,000 | | 0.00 | 0 | 0 |
| R213 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R213 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 3,686.00000 | 3,918,000 | | 0.00 | 0 | 0 |
| R213 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R213 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 4,496.00000 | 4,728,000 | | 0.00 | 0 | 0 |
| R213 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R213 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 2,776.00000 | 3,012,000 | | 0.00 | 0 | 0 |
| R213 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R213 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 2,388.00000 | 2,624,000 | | 0.00 | 0 | 0 |
| R213 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R213 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 3,167.00000 | 3,403,000 | | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|----------------|
| Total For R213 | | | | | | | 0.00 | 0 | 0 |
| Total for Bond | | | | | | | 9,939,383.62 | 64 | 101,100 |
| GOVI On 05/05/2011 GOVI | | | 341.99800 | 342.66900 | | | 0.00 | 0 | 209 |
| GOVI On 04/08/2011 GOVI | | | 346.88700 | 347.56700 | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | 0.00 | 0 | 209 |
| GOVI On 05/05/2011 GOVI | 349.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 05/05/2011 GOVI | 349.00 | Put | | 63,310.00000 | 70,020,000 | | 0.00 | 0 | 0 |
| GOVI On 05/05/2011 GOVI | 349.01 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 05/05/2011 GOVI | 349.01 | Put | | 63,410.00000 | 70,120,000 | | 0.00 | 0 | 0 |
| GOVI On 05/05/2011 GOVI | 348.99 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 05/05/2011 GOVI | 348.99 | Put | | 63,210.00000 | 69,920,000 | | 0.00 | 0 | 0 |
| GOVI On 04/08/2011 GOVI | 348.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 04/08/2011 GOVI | 348.00 | Put | | 4,330.00000 | 11,130,000 | | 0.00 | 0 | 0 |
| GOVI On 04/08/2011 GOVI | 348.01 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 04/08/2011 GOVI | 348.01 | Put | | 4,430.00000 | 11,230,000 | | 0.00 | 0 | 0 |
| GOVI On 04/08/2011 GOVI | 347.99 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 04/08/2011 GOVI | 347.99 | Put | | 4,230.00000 | 11,030,000 | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | 0.00 | 0 | 209 |
| Total for GOVI | | | | | | | 0.00 | 0 | 209 |
| AL7T On 05/05/2011 Index Future | | | 370.23200 | 371.04200 | | | 0.00 | 0 | 30 |
| AL7T On 04/08/2011 Index Future | | | 375.52400 | 376.34500 | | | 0.00 | 0 | 0 |
| Total AL7T Future | | | | | | | 0.00 | 0 | 30 |
| Total For AL7T | | | | | | | 0.00 | 0 | 30 |
| ALBI On 05/05/2011 Index Future | | | 340.69900 | 341.38900 | | | 0.00 | 0 | 1,070 |
| ALBI On 04/08/2011 Index Future | | | 345.56900 | 346.26800 | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | 0.00 | 0 | 1,070 |
| Total For ALBI | | | | | | | 0.00 | 0 | 1,070 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|--------------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| CRD1 | On | 05/05/2011 | Index Future | | | 154.76100 | 154.96000 | | | 0.00 | 0 | 2 |
| CRD1 | On | 04/08/2011 | Index Future | | | 156.89400 | 157.09600 | | | 0.00 | 0 | 0 |
| Total CRD1 Future | | | | | | | | | | 0.00 | 0 | 2 |
| Total For CRD1 | | | | | | | | | | 0.00 | 0 | 2 |
| IGOV | On | 05/05/2011 | Index Future | | | 150.19000 | 150.19600 | | | 0.00 | 0 | 61 |
| IGOV | On | 04/08/2011 | Index Future | | | 152.33600 | 152.34200 | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | | 0.00 | 0 | 61 |
| Total For IGOV | | | | | | | | | | 0.00 | 0 | 61 |
| ILBI | On | 05/05/2011 | Index Future | | | 406.19800 | 406.21100 | | | 0.00 | 0 | 336 |
| Total ILBI Future | | | | | | | | | | 0.00 | 0 | 336 |
| Total For ILBI | | | | | | | | | | 0.00 | 0 | 336 |
| OTH1 | On | 05/05/2011 | Index Future | | | 333.32500 | 334.11100 | | | 0.00 | 0 | 3 |
| OTH1 | On | 04/08/2011 | Index Future | | | 338.09000 | 338.88600 | | | 0.00 | 0 | 0 |
| Total OTH1 Future | | | | | | | | | | 0.00 | 0 | 3 |
| Total For OTH1 | | | | | | | | | | 0.00 | 0 | 3 |
| TRT1 | On | 05/05/2011 | Index Future | | | 337.85100 | 338.51300 | | | 0.00 | 0 | 100 |
| TRT1 | On | 04/08/2011 | Index Future | | | 342.50700 | 343.17800 | | | 0.00 | 0 | 0 |
| Total TRT1 Future | | | | | | | | | | 0.00 | 0 | 100 |
| Total For TRT1 | | | | | | | | | | 0.00 | 0 | 100 |
| Total for Index | | | | | | | | | | 0.00 | 0 | 1,602 |
| JIBAR | On | 20/04/2011 | Jibar Future | | | 5.60000 | 5.60800 | | | 0.00 | 0 | 2,001 |
| JIBAR | On | 18/05/2011 | Jibar Future | | | 5.62000 | 5.64400 | | | 0.00 | 0 | 3,001 |
| JIBAR | On | 15/06/2011 | Jibar Future | | | 5.65000 | 5.67200 | | | 0.00 | 0 | 3,890 |
| JIBAR | On | 20/07/2011 | Jibar Future | | | 5.74000 | 5.71800 | | | 0.00 | 0 | 2,000 |
| JIBAR | On | 17/08/2011 | Jibar Future | | | 5.81000 | 5.76300 | | | 0.00 | 0 | 0 |
| JIBAR | On | 21/09/2011 | Jibar Future | | | 5.93000 | 5.82800 | | | 0.00 | 0 | 14,390 |
| JIBAR | On | 21/12/2011 | Jibar Future | | | 6.32000 | 6.23900 | | | 0.00 | 0 | 5,591 |
| JIBAR | On | 20/03/2012 | Jibar Future | | | 6.84000 | 6.80800 | | | 0.00 | 0 | 1,090 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|----------------|
| JIBAR On 20/06/2012 Jibar Future | | | 7.35000 | 7.30700 | | | 0.00 | 0 | 2,890 |
| JIBAR On 19/09/2012 Jibar Future | | | 7.78000 | 7.73200 | | | 0.00 | 0 | 44,710 |
| JIBAR On 19/12/2012 Jibar Future | | | 8.13000 | 8.09300 | | | 0.00 | 0 | 513 |
| JIBAR On 20/03/2013 Jibar Future | | | 8.38000 | 8.43000 | | | 0.00 | 0 | 0 |
| Total Jibar Future | | | | | | | 0.00 | 0 | 80,076 |
| Total For JIBAR FUTURE | | | | | | | 0.00 | 0 | 80,076 |
| Total for Jibar | | | | | | | 0.00 | 0 | 80,076 |
| Total for Derivatives : | | | | | | | 9,939,383.62 | 64 | 182,987 |
| R155 On 31/08/2011 Spot Bond | | | 5.84000 | 5.80000 | | | 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 | | | 7.79000 | 7.75000 | | | 0.00 | 0 | 0 |
| Total R157 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R157 | | | | | | | 0.00 | 0 | 0 |
| R186 On 21/12/2026 Spot Bond | | | 8.95000 | 8.92000 | | | 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 | | | 7.38000 | 7.33500 | | | 0.00 | 0 | 0 |
| Total R201 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R201 | | | | | | | 0.00 | 0 | 0 |
| R202 On 07/12/2033 Spot Bond | | | 2.65000 | 2.65000 | | | 0.00 | 0 | 0 |
| Total R202 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | 0.00 | 0 | 0 |
| R203 On 15/09/2017 Spot Bond | | | 8.41000 | 8.38000 | | | 0.00 | 0 | 0 |
| Total R203 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R203 | | | | | | | 0.00 | 0 | 0 |
| R204 On 21/12/2018 Spot Bond | | | 8.59000 | 8.56000 | | | 0.00 | 0 | 0 |
| Total R204 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------------|------------------|----------------|
| R206 On 15/01/2014 Spot Bond | | | 7.05000 | 7.01000 | | | 0.00 | 0 | 0 |
| Total R206 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R206 | | | | | | | 0.00 | 0 | 0 |
| R207 On 15/01/2020 Spot Bond | | | 8.65000 | 8.61000 | | | 0.00 | 0 | 0 |
| Total R207 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | 0.00 | 0 | 0 |
| R208 On 31/03/2021 Spot Bond | | | 8.70000 | 8.66000 | | | 0.00 | 0 | 0 |
| Total R208 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | 0.00 | 0 | 0 |
| R209 On 31/03/2036 Spot Bond | | | 9.05000 | 9.01000 | | | 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 | | | 2.69000 | 2.69000 | | | 0.00 | 0 | 0 |
| Total R212 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | 0.00 | 0 | 0 |
| R213 On 28/02/2031 Spot Bond | | | 8.00000 | 8.00000 | | | 0.00 | 0 | 0 |
| Total R213 SPOT | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT : | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | 9,939,383.62 | 64 | 177,487 |
| Total Options | | | | | | | 0.00 | 0 | 5,500 |
| Grand Total: | | | | | | | 9,939,383.62 | 64 | 182,987 |