



Daily MTM Report

Daily summary for: 09/02/2011

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| Derivatives | | | | | | | | | |
| \$ / R On 14/03/2011 Foreign Exchange Future | | | 7.21470 | 7.24610 | | 13.63 | 50,704,911.60 | 7,028 | 226,736.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 8.00 | Call | | 6.00000 | 5,000 | 18.12 | 0.00 | 0 | 29,607.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 8.00 | Put | | 760.00000 | 790,000 | 18.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 8.05 | Call | | 5.00000 | 4,000 | 18.40 | 0.00 | 0 | 340.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 8.05 | Put | | 809.00000 | 839,000 | 18.40 | 0.00 | 0 | 0.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 7.95 | Call | | 7.00000 | 6,000 | 17.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 7.95 | Put | | 711.00000 | 741,000 | 17.84 | 0.00 | 0 | 0.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 8.50 | Put | | 1,255.00000 | 1,286,000 | 20.92 | 0.00 | 0 | 0.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 8.50 | Call | | 1.00000 | 1,000 | 20.92 | 0.00 | 0 | 30,000.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 10.50 | Put | | 3,254.00000 | 3,285,000 | 32.53 | 0.00 | 0 | 0.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 10.50 | Call | | 0.00000 | 0,000 | 32.53 | 0.00 | 0 | 30,000.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 7.30 | Put | | 154.00000 | 171,000 | 14.19 | 0.00 | 0 | 2,000.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 7.30 | Call | | 100.00000 | 86,000 | 14.19 | 0.00 | 0 | 29,607.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 8.40 | Put | | 1,155.00000 | 1,186,000 | 20.36 | 0.00 | 0 | 0.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 8.40 | Call | | 1.00000 | 1,000 | 20.36 | 0.00 | 0 | 3,000.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 7.50 | Put | | 300.00000 | 323,000 | 15.32 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.50 | Call | | 46.00000 | 38,000 | 15.32 | 0.00 | 0 | 12,000.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.55 | Put | | 341.00000 | 366,000 | 15.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.55 | Call | | 37.00000 | 31,000 | 15.60 | 0.00 | 0 | 871.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.60 | Put | | 384.00000 | 410,000 | 15.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.60 | Call | | 30.00000 | 25,000 | 15.88 | 0.00 | 0 | 3,071.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.25 | Put | | 124.00000 | 139,000 | 13.91 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.25 | Call | | 120.00000 | 104,000 | 13.91 | 0.00 | 0 | 9,600.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.10 | Put | | 67.00000 | 72,000 | 14.17 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.10 | Call | | 213.00000 | 187,000 | 14.17 | 0.00 | 0 | 3,280.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.40 | Put | | 222.00000 | 242,000 | 14.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.40 | Call | | 68.00000 | 57,000 | 14.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.15 | Put | | 83.00000 | 90,000 | 13.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.15 | Call | | 179.00000 | 155,000 | 13.90 | 0.00 | 0 | 600.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.35 | Put | | 187.00000 | 205,000 | 14.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.35 | Call | | 83.00000 | 70,000 | 14.47 | 0.00 | 0 | 150.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.20 | Call | | 148.00000 | 125,000 | 13.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.20 | Put | | 102.00000 | 110,000 | 13.63 | 0.00 | 0 | 2,571.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 6.85 | Put | | 20.00000 | 22,000 | 15.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 6.85 | Call | | 416.00000 | 387,000 | 15.51 | 0.00 | 0 | 8,500.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.00 | Put | | 42.00000 | 46,000 | 14.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.00 | Call | | 288.00000 | 261,000 | 14.71 | 0.00 | 0 | 1,600.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | | | 7.31200 | 7.34360 | | 14.34 | 10,083,248.00 | 1,379 | 51,174.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.45 | Call | | 209.00000 | 195,000 | 15.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.45 | Put | | 315.00000 | 333,000 | 15.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.50 | Call | | 193.00000 | 180,000 | 15.28 | 0.00 | 0 | 800.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.50 | Put | | 349.00000 | 368,000 | 15.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.40 | Call | | 227.00000 | 212,000 | 14.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.40 | Put | | 283.00000 | 300,000 | 14.81 | 0.00 | 0 | 1,000.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.70 | Call | | 686.00000 | 657,000 | 14.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.70 | Put | | 42.00000 | 45,000 | 14.37 | 0.00 | 0 | 300.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.20 | Put | | 181.00000 | 190,000 | 14.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.20 | Call | | 325.00000 | 302,000 | 14.34 | 0.00 | 0 | 300.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.05 | Put | | 124.00000 | 131,000 | 14.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.05 | Call | | 418.00000 | 393,000 | 14.35 | 0.00 | 0 | 500.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 8.00 | Put | | 746.00000 | 771,000 | 17.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 8.00 | Call | | 90.00000 | 83,000 | 17.63 | 0.00 | 0 | 500.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.80 | Put | | 577.00000 | 599,000 | 16.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.80 | Call | | 121.00000 | 111,000 | 16.69 | 0.00 | 0 | 1,000.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.25 | Put | | 203.00000 | 213,000 | 14.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.25 | Call | | 297.00000 | 275,000 | 14.34 | 0.00 | 0 | 500.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.30 | Call | | 0.00000 | 250,000 | 14.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.30 | Put | | 0.00000 | 238,000 | 14.34 | 47,600.00 | 200 | 200.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | | | 7.42000 | 7.45070 | | 14.72 | 1,691,760.00 | 228 | 12,080.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.05 | Call | | 179.00000 | 170,000 | 17.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.05 | Put | | 778.00000 | 800,000 | 17.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.10 | Call | | 170.00000 | 161,000 | 17.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.10 | Put | | 819.00000 | 841,000 | 17.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.00 | Call | | 188.00000 | 179,000 | 16.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.00 | Put | | 737.00000 | 759,000 | 16.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.80 | Put | | 582.00000 | 602,000 | 16.15 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|-------------------------|--------|------------|--------------|--------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.80 | Call | | 233.00000 | 222,000 | 16.15 | 0.00 | 0 | 2,800.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.40 | Call | | 369.00000 | 349,000 | 14.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.40 | Put | | 318.00000 | 329,000 | 14.72 | 0.00 | 0 | 2,800.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | | | 7.52320 | 7.55410 | | 14.98 | 1,248,851.20 | 166 | 257.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.35 | Call | | 521.00000 | 500,000 | 14.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.35 | Put | | 317.00000 | 327,000 | 14.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.40 | Call | | 495.00000 | 475,000 | 14.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.40 | Put | | 341.00000 | 352,000 | 14.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.30 | Call | | 548.00000 | 527,000 | 14.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.30 | Put | | 294.00000 | 304,000 | 14.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | | | 9.50670 | 9.53720 | | 18.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.20 | Call | | 1,664.00000 | 1,660,000 | 18.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.20 | Put | | 1,327.00000 | 1,353,000 | 18.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.25 | Call | | 1,646.00000 | 1,642,000 | 18.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.25 | Put | | 1,359.00000 | 1,385,000 | 18.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.15 | Call | | 1,682.00000 | 1,678,000 | 18.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.15 | Put | | 1,295.00000 | 1,321,000 | 18.35 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 14/03/2011 | Foreign Exchange Future | | | 7.21470 | 7.24610 | | | 13.63 | 0.00 | 0 | 125.00 |
| \$ / R M/On | 14/03/2011 | Foreign Exchange Future | 7.00 | Call | | 28,847.00000 | 26,088,000 | 14.71 | 14.71 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 14/03/2011 | Foreign Exchange Future | 7.00 | Put | | 4,237.00000 | 4,618,000 | 14.71 | 14.71 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 14/03/2011 | Foreign Exchange Future | 7.05 | Call | | 24,963.00000 | 22,293,000 | 14.44 | 14.44 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 14/03/2011 | Foreign Exchange Future | 7.05 | Put | | 5,353.00000 | 5,823,000 | 14.44 | 14.44 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 14/03/2011 | Foreign Exchange Future | 6.95 | Call | | 32,934.00000 | 30,102,000 | 14.97 | 14.97 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 14/03/2011 | Foreign Exchange Future | 6.95 | Put | | 3,324.00000 | 3,632,000 | 14.97 | 14.97 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | | | 7.31200 | 7.34360 | | 14.34 | 0.00 | 0 | 20.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.05 | Call | | 41,821.00000 | 39,298,000 | 14.35 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.05 | Put | | 12,461.00000 | 13,098,000 | 14.35 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.10 | Call | | 38,554.00000 | 36,107,000 | 14.35 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.10 | Put | | 14,194.00000 | 14,907,000 | 14.35 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.00 | Call | | 45,239.00000 | 42,646,000 | 14.35 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.00 | Put | | 10,879.00000 | 11,446,000 | 14.35 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.35 | Call | | 0.00000 | 22,984,000 | 14.58 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.35 | Put | | 0.00000 | 26,784,000 | 14.58 | 16,070.40 | 60 | 60.00 |
| £ / R On | 14/03/2011 | Foreign Exchange Future | | | 11.59390 | 11.61600 | | 13.64 | 1,970,963.00 | 170 | 31,202.00 |
| £ / R On | 14/03/2011 | Foreign Exchange Future | 11.80 | Call | | 127.00000 | 114,000 | 14.31 | 0.00 | 0 | 0.00 |
| £ / R On | 14/03/2011 | Foreign Exchange Future | 11.80 | Put | | 311.00000 | 320,000 | 14.31 | 0.00 | 0 | 2,000.00 |
| £ / R On | 14/03/2011 | Foreign Exchange Future | 11.85 | Call | | 113.00000 | 101,000 | 14.48 | 0.00 | 0 | 0.00 |
| £ / R On | 14/03/2011 | Foreign Exchange Future | 11.85 | Put | | 347.00000 | 357,000 | 14.48 | 0.00 | 0 | 0.00 |
| £ / R On | 14/03/2011 | Foreign Exchange Future | 11.75 | Call | | 143.00000 | 130,000 | 14.14 | 0.00 | 0 | 0.00 |
| £ / R On | 14/03/2011 | Foreign Exchange Future | 11.75 | Put | | 277.00000 | 286,000 | 14.14 | 0.00 | 0 | 0.00 |
| £ / R On | 14/03/2011 | Foreign Exchange Future | 11.45 | Put | | 126.00000 | 130,000 | 14.01 | 0.00 | 0 | 0.00 |
| £ / R On | 14/03/2011 | Foreign Exchange Future | 11.45 | Call | | 292.00000 | 274,000 | 14.01 | 0.00 | 0 | 870.00 |
| £ / R On | 14/03/2011 | Foreign Exchange Future | 12.55 | Put | | 953.00000 | 971,000 | 16.85 | 0.00 | 0 | 0.00 |
| £ / R On | 14/03/2011 | Foreign Exchange Future | 12.55 | Call | | 19.00000 | 15,000 | 16.85 | 0.00 | 0 | 870.00 |
| £ / R On | 14/03/2011 | Foreign Exchange Future | 12.00 | Put | | 461.00000 | 474,000 | 14.99 | 0.00 | 0 | 0.00 |
| £ / R On | 14/03/2011 | Foreign Exchange Future | 12.00 | Call | | 77.00000 | 68,000 | 14.99 | 0.00 | 0 | 150.00 |
| £ / R On | 13/06/2011 | Foreign Exchange Future | | | 11.73640 | 11.75830 | | 14.18 | 610,292.80 | 52 | 2,561.00 |
| £ / R On | 13/06/2011 | Foreign Exchange Future | 11.85 | Call | | 355.00000 | 341,000 | 14.40 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.85 | Put | | 447.00000 | 455,000 | 14.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.90 | Call | | 336.00000 | 322,000 | 14.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.90 | Put | | 478.00000 | 486,000 | 14.52 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.80 | Call | | 374.00000 | 360,000 | 14.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.80 | Put | | 416.00000 | 424,000 | 14.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 10.75 | Call | | 1,071.00000 | 1,053,000 | 14.03 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 10.75 | Put | | 63.00000 | 67,000 | 14.03 | 0.00 | 0 | 10.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.45 | Put | | 249.00000 | 255,000 | 14.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.45 | Call | | 557.00000 | 541,000 | 14.13 | 0.00 | 0 | 10.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.55 | Call | | 499.00000 | 483,000 | 14.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.55 | Put | | 291.00000 | 297,000 | 14.15 | 0.00 | 0 | 100.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.95 | Call | | 318.00000 | 305,000 | 14.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.95 | Put | | 510.00000 | 519,000 | 14.63 | 0.00 | 0 | 100.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | | | 11.88780 | 11.90760 | | 14.50 | 0.00 | 0 | 2,457.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.50 | Call | | 753.00000 | 738,000 | 14.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.50 | Put | | 345.00000 | 350,000 | 14.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.55 | Call | | 724.00000 | 709,000 | 14.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.55 | Put | | 366.00000 | 371,000 | 14.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.45 | Call | | 782.00000 | 768,000 | 14.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.45 | Put | | 324.00000 | 330,000 | 14.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.65 | Call | | 669.00000 | 654,000 | 14.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.65 | Put | | 411.00000 | 416,000 | 14.40 | 0.00 | 0 | 100.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 12.10 | Call | | 468.00000 | 455,000 | 14.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 12.10 | Put | | 660.00000 | 667,000 | 14.86 | 0.00 | 0 | 200.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | | | 12.02990 | 12.04860 | | 14.53 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|------------|------------------|---------------|
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.65 | Call | | 850.00000 | 836,000 | 14.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.65 | Put | | 451.00000 | 456,000 | 14.36 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.70 | Call | | 823.00000 | 809,000 | 14.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.70 | Put | | 474.00000 | 479,000 | 14.38 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.60 | Call | | 877.00000 | 863,000 | 14.33 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.60 | Put | | 428.00000 | 433,000 | 14.33 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | | | 0.08760 | 0.08820 | | 15.72 | 0.00 | 0 | 428.00 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | 0.09 | Call | | 251.00000 | 211,000 | 17.17 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | 0.09 | Put | | 131.00000 | 151,000 | 17.17 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | 0.10 | Call | | 18.00000 | 13,000 | 21.01 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | 0.10 | Put | | 898.00000 | 953,000 | 21.01 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | 0.08 | Call | | 1,121.00000 | 1,061,000 | 17.17 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | 0.08 | Put | | 1.00000 | 1,000 | 17.17 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | | | 0.08890 | 0.08950 | | 17.58 | 0.00 | 0 | 573.00 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | 0.09 | Call | | 610.00000 | 560,000 | 16.27 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | 0.09 | Put | | 160.00000 | 170,000 | 16.27 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | 0.10 | Call | | 200.00000 | 176,000 | 19.21 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | 0.10 | Put | | 750.00000 | 786,000 | 19.21 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | 0.08 | Call | | 1,463.00000 | 1,403,000 | 16.79 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | 0.08 | Put | | 13.00000 | 13,000 | 16.79 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | | | 9.87540 | 9.86890 | | 12.77 | 246,885.00 | 25 | 17,250.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.80 | Call | | 195.00000 | 194,000 | 12.96 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.80 | Put | | 126.00000 | 119,000 | 12.96 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.85 | Call | | 166.00000 | 164,000 | 12.77 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.85 | Put | | 147.00000 | 139,000 | 12.77 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.75 | Call | | 226.00000 | 225,000 | 13.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.75 | Put | | 107.00000 | 100,000 | 13.14 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.50 | Put | | 44.00000 | 40,000 | 14.09 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.50 | Call | | 413.00000 | 415,000 | 14.09 | 0.00 | 0 | 10,429.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 10.40 | Put | | 562.00000 | 554,000 | 15.11 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 10.40 | Call | | 31.00000 | 29,000 | 15.11 | 0.00 | 0 | 14,937.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 10.50 | Put | | 654.00000 | 646,000 | 15.54 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 10.50 | Call | | 23.00000 | 21,000 | 15.54 | 0.00 | 0 | 4,508.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 10.10 | Put | | 311.00000 | 302,000 | 13.83 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 10.10 | Call | | 80.00000 | 77,000 | 13.83 | 0.00 | 0 | 100.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.60 | Call | | 333.00000 | 334,000 | 13.71 | 0.00 | 0 | 500.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.60 | Put | | 64.00000 | 59,000 | 13.71 | 0.00 | 0 | 3,000.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 10.00 | Put | | 239.00000 | 230,000 | 13.41 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 10.00 | Call | | 108.00000 | 105,000 | 13.41 | 0.00 | 0 | 500.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | | | 9.99620 | 9.98950 | | 13.37 | 0.00 | 0 | 8,073.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.80 | Call | | 414.00000 | 417,000 | 13.43 | 0.00 | 0 | 0.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.80 | Put | | 225.00000 | 221,000 | 13.43 | 0.00 | 0 | 0.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.85 | Call | | 386.00000 | 388,000 | 13.42 | 0.00 | 0 | 0.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.85 | Put | | 247.00000 | 242,000 | 13.42 | 0.00 | 0 | 0.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.75 | Call | | 444.00000 | 447,000 | 13.45 | 0.00 | 0 | 0.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.75 | Put | | 205.00000 | 201,000 | 13.45 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | | | 10.12570 | 10.11760 | | 13.52 | 0.00 | 0 | 2,460.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.65 | Call | | 690.00000 | 695,000 | 13.48 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.65 | Put | | 222.00000 | 219,000 | 13.48 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.70 | Call | | 658.00000 | 663,000 | 13.48 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.70 | Put | | 240.00000 | 237,000 | 13.48 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.60 | Call | | 722.00000 | 728,000 | 13.47 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.60 | Put | | 204.00000 | 202,000 | 13.47 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | | | 10.24660 | 10.23880 | | 13.69 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.80 | Call | | 747.00000 | 753,000 | 13.45 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.80 | Put | | 308.00000 | 306,000 | 13.45 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.85 | Call | | 718.00000 | 723,000 | 13.48 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.85 | Put | | 329.00000 | 326,000 | 13.48 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.75 | Call | | 777.00000 | 783,000 | 13.42 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.75 | Put | | 288.00000 | 286,000 | 13.42 | 0.00 | 0 | 0.00 |
| AL7T | On | 05/05/2011 | Index Future | | | 373.10000 | 372.50900 | | | 0.00 | 0 | 30.00 |
| AL7T | On | 04/08/2011 | Index Future | | | 378.34900 | 377.74700 | | | 0.00 | 0 | 0.00 |
| ALBI | On | 05/05/2011 | Index Future | | | 343.68700 | 343.34800 | | | 61,863,660.00 | 18 | 1,064.00 |
| ALBI | On | 04/08/2011 | Index Future | | | 348.52300 | 348.17600 | | | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 14/03/2011 | Foreign Exchange Future | | | 7.27830 | 7.31950 | | 9.76 | 5,385,942.00 | 740 | 8,508.00 |
| AU\$ / R | On | 14/03/2011 | Foreign Exchange Future | 6.70 | Call | | 625.00000 | 584,000 | 16.02 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 14/03/2011 | Foreign Exchange Future | 6.70 | Put | | 6.00000 | 6,000 | 16.02 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 14/03/2011 | Foreign Exchange Future | 6.75 | Call | | 576.00000 | 535,000 | 15.45 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 14/03/2011 | Foreign Exchange Future | 6.75 | Put | | 7.00000 | 7,000 | 15.45 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 14/03/2011 | Foreign Exchange Future | 6.65 | Call | | 674.00000 | 633,000 | 16.59 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 14/03/2011 | Foreign Exchange Future | 6.65 | Put | | 5.00000 | 5,000 | 16.59 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Future | | | 7.29200 | 7.33330 | | 10.24 | 29,182,584.00 | 4,002 | 10,405.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 13/06/2011 | Foreign Exchange Future | 6.65 | Call | | 719.00000 | 681,000 | 14.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 13/06/2011 | Foreign Exchange Future | 6.65 | Put | | 36.00000 | 39,000 | 14.29 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 13/06/2011 | Foreign Exchange Future | 6.70 | Call | | 674.00000 | 636,000 | 13.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 13/06/2011 | Foreign Exchange Future | 6.70 | Put | | 41.00000 | 44,000 | 13.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 13/06/2011 | Foreign Exchange Future | 6.60 | Call | | 765.00000 | 727,000 | 14.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 13/06/2011 | Foreign Exchange Future | 6.60 | Put | | 32.00000 | 35,000 | 14.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | | | 7.30670 | 7.34680 | | 10.39 | 0.00 | 0 | 5,842.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.65 | Call | | 765.00000 | 729,000 | 13.37 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.65 | Put | | 68.00000 | 72,000 | 13.37 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.70 | Call | | 721.00000 | 686,000 | 13.14 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.70 | Put | | 74.00000 | 79,000 | 13.14 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.60 | Call | | 809.00000 | 773,000 | 13.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.60 | Put | | 62.00000 | 66,000 | 13.60 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | | | 8.14280 | 8.16510 | | 12.19 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.30 | Call | | 1,289.00000 | 1,271,000 | 11.51 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.30 | Put | | 424.00000 | 428,000 | 11.51 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.35 | Call | | 1,260.00000 | 1,243,000 | 11.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.35 | Put | | 445.00000 | 450,000 | 11.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.25 | Call | | 1,318.00000 | 1,300,000 | 11.47 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.25 | Put | | 403.00000 | 407,000 | 11.47 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | | | 7.25840 | 7.30370 | | 11.15 | 0.00 | 0 | 1,791.00 |
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | 7.05 | Call | | 279.00000 | 243,000 | 12.57 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | 7.05 | Put | | 25.00000 | 35,000 | 12.57 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | 7.10 | Call | | 237.00000 | 203,000 | 12.22 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | 7.10 | Put | | 33.00000 | 45,000 | 12.22 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | 7.00 | Call | | 323.00000 | 285,000 | 12.93 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | 7.00 | Put | | 19.00000 | 27,000 | 12.93 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | | | 7.34100 | 7.38620 | | 11.14 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | 6.90 | Call | | 531.00000 | 494,000 | 12.18 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | 6.90 | Put | | 45.00000 | 53,000 | 12.18 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | 6.95 | Call | | 490.00000 | 454,000 | 12.06 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | 6.95 | Put | | 54.00000 | 63,000 | 12.06 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | 6.85 | Call | | 574.00000 | 536,000 | 12.29 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | 6.85 | Put | | 38.00000 | 45,000 | 12.29 | 0.00 | 0 | 0.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | | | 7.51140 | 7.57020 | | 13.94 | 0.00 | 0 | 200.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | 7.25 | Call | | 355.00000 | 305,000 | 15.33 | 0.00 | 0 | 0.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | 7.25 | Put | | 35.00000 | 44,000 | 15.33 | 0.00 | 0 | 0.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | 7.30 | Call | | 314.00000 | 265,000 | 15.05 | 0.00 | 0 | 0.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | 7.30 | Put | | 44.00000 | 54,000 | 15.05 | 0.00 | 0 | 0.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | 7.20 | Call | | 398.00000 | 346,000 | 15.60 | 0.00 | 0 | 0.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | 7.20 | Put | | 28.00000 | 35,000 | 15.60 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | | | 7.61930 | 7.67910 | | 14.57 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | 7.10 | Call | | 640.00000 | 591,000 | 14.64 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | 7.10 | Put | | 61.00000 | 72,000 | 14.64 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | 7.15 | Call | | 600.00000 | 552,000 | 14.63 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | 7.15 | Put | | 71.00000 | 83,000 | 14.63 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | 7.05 | Call | | 681.00000 | 631,000 | 14.64 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | 7.05 | Put | | 52.00000 | 62,000 | 14.64 | 0.00 | 0 | 0.00 |

| 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 | | | 154.33900 | 154.22200 | | | 0.00 | 0 | 2.00 |
| CRD1 | On | 04/08/2011 | Index Future | | | 156.45100 | 156.33200 | | | 0.00 | 0 | 0.00 |
| GOVI | On | 05/05/2011 | GOVI | | | 344.51600 | 344.16800 | | | 0.00 | 0 | 205.00 |
| GOVI | On | 05/05/2011 | GOVI | 349.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 05/05/2011 | GOVI | 349.00 | Put | | 48,320.00000 | 44,840,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 05/05/2011 | GOVI | 349.01 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 05/05/2011 | GOVI | 349.01 | Put | | 48,420.00000 | 44,940,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 05/05/2011 | GOVI | 348.99 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 05/05/2011 | GOVI | 348.99 | Put | | 48,220.00000 | 44,740,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 04/08/2011 | GOVI | | | 349.36300 | 349.00800 | | | 0.00 | 0 | 0.00 |
| GOVI | On | 04/08/2011 | GOVI | 348.00 | Call | | 10,080.00000 | 13,630,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 04/08/2011 | GOVI | 348.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 04/08/2011 | GOVI | 348.01 | Call | | 9,980.00000 | 13,530,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 04/08/2011 | GOVI | 348.01 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 04/08/2011 | GOVI | 347.99 | Call | | 10,180.00000 | 13,730,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 04/08/2011 | GOVI | 347.99 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GVIX | On | 01/01/2029 | LIVE INDEX | | | 110.00000 | 110.00000 | | | 0.00 | 0 | 0.00 |
| IGOV | On | 05/05/2011 | Index Future | | | 148.89400 | 149.08800 | | | 0.00 | 0 | 56.00 |
| IGOV | On | 04/08/2011 | Index Future | | | 150.98900 | 151.18500 | | | 0.00 | 0 | 0.00 |
| ILBI | On | 05/05/2011 | Index Future | | | 402.74000 | 402.68800 | | | 0.00 | 0 | 336.00 |
| J157 | On | 15/09/2015 | Interest Rate Swap | | | 8.82200 | 8.82200 | | 15.00 | 0.00 | 0 | 0.00 |
| J186 | On | 21/12/2026 | Interest Rate Swap | | | 8.68300 | 8.68300 | | 15.00 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|------------------------|--------------------|--------|------------|-----------|---------------|-------------------|------------|-------|------------------|---------------|
| J201 | On | 22/12/2014 | Interest Rate Swap | | | 8.65500 | 8.65500 | | 15.00 | 0.00 | 0 | 0.00 |
| J203 | On | 15/09/2017 | Interest Rate Swap | | | 8.97500 | 8.97500 | | 15.00 | 0.00 | 0 | 0.00 |
| J204 | On | 21/12/2018 | Interest Rate Swap | | | 8.96200 | 8.96200 | | 15.00 | 0.00 | 0 | 0.00 |
| J207 | On | 15/01/2020 | Interest Rate Swap | | | 8.99700 | 8.99700 | | 15.00 | 0.00 | 0 | 0.00 |
| JIBAR FOn | 16/02/2011 | Jibar Tradeable Future | | | 5.58000 | 5.58200 | | | | 0.00 | 0 | 5,000.00 |
| JIBAR FOn | 16/03/2011 | Jibar Tradeable Future | | | 5.60400 | 5.59800 | | | | 0.00 | 0 | 6,040.00 |
| JIBAR FOn | 20/04/2011 | Jibar Tradeable Future | | | 5.64000 | 5.66000 | | | | 0.00 | 0 | 2,000.00 |
| JIBAR FOn | 18/05/2011 | Jibar Tradeable Future | | | 5.67000 | 5.67500 | | | | 0.00 | 0 | 3,001.00 |
| JIBAR FOn | 15/06/2011 | Jibar Tradeable Future | | | 5.70400 | 5.72500 | | | | 0.00 | 0 | 3,890.00 |
| JIBAR FOn | 20/07/2011 | Jibar Tradeable Future | | | 5.78400 | 5.79800 | | | | 0.00 | 0 | 2,000.00 |
| JIBAR FOn | 21/09/2011 | Jibar Tradeable Future | | | 5.93400 | 5.93500 | | | | 0.00 | 0 | 15,390.00 |
| JIBAR FOn | 21/12/2011 | Jibar Tradeable Future | | | 6.37200 | 6.38700 | | | | 0.00 | 0 | 5,290.00 |
| JIBAR FOn | 20/03/2012 | Jibar Tradeable Future | | | 6.82000 | 6.84600 | | | | 0.00 | 0 | 790.00 |
| JIBAR FOn | 20/06/2012 | Jibar Tradeable Future | | | 7.27400 | 7.30700 | | | | 0.00 | 0 | 2,890.00 |
| JIBAR FOn | 19/09/2012 | Jibar Tradeable Future | | | 7.72400 | 7.77200 | | | | 0.00 | 0 | 44,510.00 |
| JIBAR FOn | 19/12/2012 | Jibar Tradeable Future | | | 8.08000 | 8.25000 | | | | 0.00 | 0 | 490.00 |
| JN02 | On | 05/05/2011 | JNOTE | | | 7.50000 | 7.50000 | | | 0.00 | 0 | 0.00 |
| JN02 | On | 05/05/2011 | JNOTE | 7.75 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN02 | On | 05/05/2011 | JNOTE | 7.75 | Put | | 250,000.00000 | 250,000,000 | | 0.00 | 0 | 0.00 |
| JN02 | On | 05/05/2011 | JNOTE | 8.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN02 | On | 05/05/2011 | JNOTE | 8.00 | Put | | 500,000.00000 | 500,000,000 | | 0.00 | 0 | 0.00 |
| JN02 | On | 05/05/2011 | JNOTE | 8.25 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------|--------|------------|-----------|---------------|-------------------|------------|-------|------------------|---------------|
| JN02 | On | 05/05/2011 | JNOTE | 8.25 | Put | | 750,000.00000 | 750,000,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 05/05/2011 | JNOTE | | | 7.50000 | 7.50000 | | | 0.00 | 0 | 0.00 |
| JN05 | On | 05/05/2011 | JNOTE | 7.75 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 05/05/2011 | JNOTE | 7.75 | Put | | 250,000.00000 | 250,000,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 05/05/2011 | JNOTE | 8.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 05/05/2011 | JNOTE | 8.00 | Put | | 500,000.00000 | 500,000,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 05/05/2011 | JNOTE | 8.25 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 05/05/2011 | JNOTE | 8.25 | Put | | 750,000.00000 | 750,000,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 05/05/2011 | JNOTE | | | 7.50000 | 7.50000 | | | 0.00 | 0 | 0.00 |
| JN10 | On | 05/05/2011 | JNOTE | 7.75 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 05/05/2011 | JNOTE | 7.75 | Put | | 250,000.00000 | 250,000,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 05/05/2011 | JNOTE | 8.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 05/05/2011 | JNOTE | 8.00 | Put | | 500,000.00000 | 500,000,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 05/05/2011 | JNOTE | 7.50 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 05/05/2011 | JNOTE | 7.50 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| OTH1 | On | 05/05/2011 | Index Future | | | 338.85700 | 338.56300 | | | 0.00 | 0 | 3.00 |
| OTH1 | On | 04/08/2011 | Index Future | | | 343.62400 | 343.32400 | | | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | | | 7.94100 | 7.98300 | | 4.75 | 0.00 | 0 | 2,613.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.75 | Call | | 701.00000 | 760,000 | 4.69 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.75 | Put | | 1,651.00000 | 1,540,000 | 4.69 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.80 | Call | | 781.00000 | 844,000 | 4.70 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.80 | Put | | 1,527.00000 | 1,419,000 | 4.70 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.70 | Call | | 627.00000 | 681,000 | 4.68 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R157 | On | 05/05/2011 | Bond Future | 7.70 | Put | | 1,783.00000 | 1,666,000 | 4.68 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.65 | Call | | 558.00000 | 608,000 | 4.67 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.65 | Put | | 1,919.00000 | 1,799,000 | 4.67 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | | | 8.11400 | 8.16000 | | 4.75 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.50 | Call | | 618.00000 | 662,000 | 4.54 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.50 | Put | | 3,168.00000 | 3,037,000 | 4.54 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.55 | Call | | 674.00000 | 721,000 | 4.55 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.55 | Put | | 3,029.00000 | 2,900,000 | 4.55 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.45 | Call | | 566.00000 | 607,000 | 4.53 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.45 | Put | | 3,312.00000 | 3,178,000 | 4.53 | 0.00 | 0 | 0.00 |
| R157 | On | 03/11/2011 | Bond Future | | | 8.30000 | 8.34900 | | 4.75 | 0.00 | 0 | 3,694.00 |
| R157 | On | 03/11/2011 | Bond Future | 8.25 | Call | | 1,757.00000 | 1,839,000 | 4.75 | 0.00 | 0 | 0.00 |
| R157 | On | 03/11/2011 | Bond Future | 8.25 | Put | | 2,111.00000 | 2,018,000 | 4.75 | 0.00 | 0 | 0.00 |
| R157 | On | 03/11/2011 | Bond Future | 8.30 | Call | | 1,848.00000 | 1,932,000 | 4.77 | 0.00 | 0 | 0.00 |
| R157 | On | 03/11/2011 | Bond Future | 8.30 | Put | | 2,023.00000 | 1,932,000 | 4.77 | 0.00 | 0 | 0.00 |
| R157 | On | 03/11/2011 | Bond Future | 8.20 | Call | | 1,669.00000 | 1,748,000 | 4.73 | 0.00 | 0 | 0.00 |
| R157 | On | 03/11/2011 | Bond Future | 8.20 | Put | | 2,203.00000 | 2,107,000 | 4.73 | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | | | 8.50600 | 8.56000 | | | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 8.50 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 8.50 | Put | | 200.00000 | 20,000 | | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 8.55 | Call | | 0.00000 | 147,000 | | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 8.55 | Put | | 33.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 8.45 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 8.45 | Put | | 367.00000 | 187,000 | | 0.00 | 0 | 0.00 |

| 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 | | | 8.70600 | 8.71900 | | 12.50 | 0.00 | 0 | 18,980.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.75 | Call | | 3,025.00000 | 3,073,000 | 12.50 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.75 | Put | | 2,735.00000 | 2,661,000 | 12.50 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.80 | Call | | 3,272.00000 | 3,323,000 | 12.53 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.80 | Put | | 2,517.00000 | 2,446,000 | 12.53 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.70 | Call | | 2,789.00000 | 2,834,000 | 12.47 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.70 | Put | | 2,967.00000 | 2,890,000 | 12.47 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.00 | Put | | 7,660.00000 | 7,548,000 | 12.11 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.00 | Call | | 628.00000 | 638,000 | 12.11 | 0.00 | 0 | 5,500.00 |
| R186 | On | 04/08/2011 | Bond Future | | | 8.80100 | 8.81400 | | 12.75 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 1,906.00000 | 1,934,000 | 12.29 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 7,259.00000 | 7,168,000 | 12.29 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 2,057.00000 | 2,087,000 | 12.31 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 6,921.00000 | 6,831,000 | 12.31 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 1,763.00000 | 1,789,000 | 12.26 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 7,608.00000 | 7,515,000 | 12.26 | 0.00 | 0 | 0.00 |
| R186 | On | 03/11/2011 | Bond Future | | | 8.89300 | 8.90600 | | 12.50 | 0.00 | 0 | 12,959.00 |
| R186 | On | 03/11/2011 | Bond Future | 9.00 | Call | | 5,415.00000 | 5,471,000 | 12.50 | 0.00 | 0 | 0.00 |
| R186 | On | 03/11/2011 | Bond Future | 9.00 | Put | | 4,574.00000 | 4,512,000 | 12.50 | 0.00 | 0 | 0.00 |
| R186 | On | 03/11/2011 | Bond Future | 9.05 | Call | | 5,657.00000 | 5,714,000 | 12.54 | 0.00 | 0 | 0.00 |
| R186 | On | 03/11/2011 | Bond Future | 9.05 | Put | | 4,372.00000 | 4,312,000 | 12.54 | 0.00 | 0 | 0.00 |
| R186 | On | 03/11/2011 | Bond Future | 8.95 | Call | | 5,179.00000 | 5,233,000 | 12.47 | 0.00 | 0 | 0.00 |
| R186 | On | 03/11/2011 | Bond Future | 8.95 | Put | | 4,784.00000 | 4,721,000 | 12.47 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | | | 8.98500 | 8.99900 | | | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 9.00000 | 132,000 | | 0.00 | 0 | 0.00 |

| 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 | 9.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 449.00000 | 572,000 | | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 434.00000 | 310,000 | | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | | | 7.79500 | 7.83700 | | 4.25 | 0.00 | 0 | 484.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.75 | Call | | 744.00000 | 801,000 | 4.25 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.75 | Put | | 1,019.00000 | 943,000 | 4.25 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.80 | Call | | 820.00000 | 880,000 | 4.26 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.80 | Put | | 937.00000 | 864,000 | 4.26 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.70 | Call | | 672.00000 | 725,000 | 4.23 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.70 | Put | | 1,105.00000 | 1,025,000 | 4.23 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | | | 7.97900 | 8.02500 | | 4.25 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.25 | Call | | 354.00000 | 382,000 | 4.00 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.25 | Put | | 2,662.00000 | 2,555,000 | 4.00 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.30 | Call | | 392.00000 | 422,000 | 4.02 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.30 | Put | | 2,549.00000 | 2,444,000 | 4.02 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.20 | Call | | 321.00000 | 347,000 | 3.99 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.20 | Put | | 2,780.00000 | 2,671,000 | 3.99 | 0.00 | 0 | 0.00 |
| R201 | On | 03/11/2011 | Bond Future | | | 8.17600 | 8.22600 | | 4.00 | 0.00 | 0 | 0.00 |
| R201 | On | 03/11/2011 | Bond Future | 8.00 | Call | | 1,125.00000 | 1,183,000 | 3.94 | 0.00 | 0 | 0.00 |
| R201 | On | 03/11/2011 | Bond Future | 8.00 | Put | | 1,744.00000 | 1,665,000 | 3.94 | 0.00 | 0 | 0.00 |
| R201 | On | 03/11/2011 | Bond Future | 8.05 | Call | | 1,189.00000 | 1,249,000 | 3.95 | 0.00 | 0 | 0.00 |
| R201 | On | 03/11/2011 | Bond Future | 8.05 | Put | | 1,670.00000 | 1,594,000 | 3.95 | 0.00 | 0 | 0.00 |

| 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 | | 1,063.00000 | 1,119,000 | 3.92 | 0.00 | 0 | 0.00 |
| R201 | On | 03/11/2011 | Bond Future | 7.95 | Put | | 1,819.00000 | 1,739,000 | 3.92 | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | | | 8.39600 | 8.45100 | | | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.25 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.25 | Put | | 507.00000 | 369,000 | | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.30 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.30 | Put | | 381.00000 | 242,000 | | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.20 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.20 | Put | | 634.00000 | 495,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 05/05/2011 | Bond Future | | | 0.44600 | 0.42700 | | | 0.00 | 0 | 10,089.00 |
| R202 | On | 05/05/2011 | Bond Future | 2.05 | Call | | 39,797.00000 | 39,250,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 05/05/2011 | Bond Future | 2.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 05/05/2011 | Bond Future | 2.10 | Call | | 40,825.00000 | 40,278,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 05/05/2011 | Bond Future | 2.10 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 05/05/2011 | Bond Future | 2.00 | Call | | 38,759.00000 | 38,212,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 05/05/2011 | Bond Future | 2.00 | Put | | 0.00000 | 1,000 | | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | | | 8.41000 | 8.43400 | | 7.25 | 0.00 | 0 | 516.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.25 | Call | | 996.00000 | 1,036,000 | 7.16 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.25 | Put | | 1,887.00000 | 1,811,000 | 7.16 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.30 | Call | | 1,098.00000 | 1,141,000 | 7.17 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.30 | Put | | 1,746.00000 | 1,673,000 | 7.17 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.20 | Call | | 900.00000 | 937,000 | 7.14 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.20 | Put | | 2,034.00000 | 1,956,000 | 7.14 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | | | 8.55200 | 8.57800 | | 7.25 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R203 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 913.00000 | 945,000 | 6.93 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 8.00 | Put | | 3,635.00000 | 3,546,000 | 6.93 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 8.05 | Call | | 988.00000 | 1,022,000 | 6.95 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 8.05 | Put | | 3,470.00000 | 3,384,000 | 6.95 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 7.95 | Call | | 842.00000 | 872,000 | 6.90 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 7.95 | Put | | 3,803.00000 | 3,713,000 | 6.90 | 0.00 | 0 | 0.00 |
| R203 | On | 03/11/2011 | Bond Future | | | 8.69900 | 8.72700 | | 7.25 | 0.00 | 0 | 1,404.00 |
| R203 | On | 03/11/2011 | Bond Future | 8.50 | Call | | 1,952.00000 | 2,003,000 | 7.13 | 0.00 | 0 | 0.00 |
| R203 | On | 03/11/2011 | Bond Future | 8.50 | Put | | 2,968.00000 | 2,895,000 | 7.13 | 0.00 | 0 | 0.00 |
| R203 | On | 03/11/2011 | Bond Future | 8.55 | Call | | 2,056.00000 | 2,110,000 | 7.15 | 0.00 | 0 | 0.00 |
| R203 | On | 03/11/2011 | Bond Future | 8.55 | Put | | 2,847.00000 | 2,777,000 | 7.15 | 0.00 | 0 | 0.00 |
| R203 | On | 03/11/2011 | Bond Future | 8.45 | Call | | 1,850.00000 | 1,900,000 | 7.11 | 0.00 | 0 | 0.00 |
| R203 | On | 03/11/2011 | Bond Future | 8.45 | Put | | 3,092.00000 | 3,017,000 | 7.11 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | | | 8.85600 | 8.88600 | | | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.75 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.75 | Put | | 582.00000 | 454,000 | | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.80 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.80 | Put | | 368.00000 | 240,000 | | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.70 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.70 | Put | | 797.00000 | 669,000 | | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | | | 8.51700 | 8.55700 | | 8.50 | 0.00 | 0 | 100.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 1,498.00000 | 1,595,000 | 8.50 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 1,807.00000 | 1,687,000 | 8.50 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 1,631.00000 | 1,733,000 | 8.52 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R204 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 1,669.00000 | 1,554,000 | 8.52 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 1,373.00000 | 1,463,000 | 8.48 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 1,954.00000 | 1,827,000 | 8.48 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | | | 8.64800 | 8.69000 | | 8.50 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 862.00000 | 916,000 | 8.14 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 8.00 | Put | | 4,559.00000 | 4,393,000 | 8.14 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 8.05 | Call | | 937.00000 | 995,000 | 8.16 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 8.05 | Put | | 4,360.00000 | 4,198,000 | 8.16 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 7.95 | Call | | 791.00000 | 842,000 | 8.11 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 7.95 | Put | | 4,763.00000 | 4,594,000 | 8.11 | 0.00 | 0 | 0.00 |
| R204 | On | 03/11/2011 | Bond Future | | | 8.77900 | 8.82300 | | 8.25 | 0.00 | 0 | 1,867.00 |
| R204 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 2,609.00000 | 2,715,000 | 8.25 | 0.00 | 0 | 0.00 |
| R204 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 2,980.00000 | 2,862,000 | 8.25 | 0.00 | 0 | 0.00 |
| R204 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 2,737.00000 | 2,847,000 | 8.28 | 0.00 | 0 | 0.00 |
| R204 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 2,854.00000 | 2,740,000 | 8.28 | 0.00 | 0 | 0.00 |
| R204 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 2,475.00000 | 2,578,000 | 8.20 | 0.00 | 0 | 0.00 |
| R204 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 3,100.00000 | 2,980,000 | 8.20 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | | | 8.91400 | 8.96000 | | | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 196.00000 | 421,000 | | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 439.00000 | 665,000 | | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 0.00000 | 177,000 | | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 49.00000 | 0,000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R206 | On | 05/05/2011 | Bond Future | | | 7.45600 | 7.50400 | | 3.25 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.50 | Call | | 639.00000 | 695,000 | 3.25 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.50 | Put | | 649.00000 | 590,000 | 3.25 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.55 | Call | | 702.00000 | 761,000 | 3.26 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.55 | Put | | 592.00000 | 536,000 | 3.26 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.45 | Call | | 580.00000 | 632,000 | 3.24 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.45 | Put | | 709.00000 | 646,000 | 3.24 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | | | 7.66400 | 7.71800 | | 3.25 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 7.00 | Call | | 297.00000 | 324,000 | 3.09 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 7.00 | Put | | 1,872.00000 | 1,782,000 | 3.09 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 7.05 | Call | | 327.00000 | 355,000 | 3.11 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 7.05 | Put | | 1,791.00000 | 1,702,000 | 3.11 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 6.95 | Call | | 270.00000 | 296,000 | 3.08 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 6.95 | Put | | 1,956.00000 | 1,864,000 | 3.08 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | | | 7.88500 | 7.94600 | | 3.00 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | 7.75 | Call | | 844.00000 | 897,000 | 2.95 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | 7.75 | Put | | 1,229.00000 | 1,163,000 | 2.95 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | 7.80 | Call | | 891.00000 | 945,000 | 2.96 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | 7.80 | Put | | 1,178.00000 | 1,112,000 | 2.96 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | 7.70 | Call | | 798.00000 | 849,000 | 2.94 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | 7.70 | Put | | 1,282.00000 | 1,213,000 | 2.94 | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | | | 8.15200 | 8.22200 | | | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 8.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 8.00 | Put | | 388.00000 | 266,000 | | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 8.05 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R206 | On | 02/02/2012 | Bond Future | 8.05 | Put | | 301.00000 | 178,000 | | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 7.95 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 7.95 | Put | | 476.00000 | 354,000 | | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | | | 8.56000 | 8.59900 | | 9.50 | 0.00 | 0 | 1,085.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 1,451.00000 | 1,545,000 | 9.41 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 2,019.00000 | 1,890,000 | 9.41 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 1,584.00000 | 1,684,000 | 9.42 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 1,865.00000 | 1,741,000 | 9.42 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 1,324.00000 | 1,413,000 | 9.39 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 2,181.00000 | 2,046,000 | 9.39 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | | | 8.68000 | 8.72100 | | 9.75 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 1,357.00000 | 1,431,000 | 9.52 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 4,022.00000 | 3,867,000 | 9.52 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 1,458.00000 | 1,535,000 | 9.54 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 3,835.00000 | 3,684,000 | 9.54 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 1,262.00000 | 1,332,000 | 9.50 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 4,215.00000 | 4,057,000 | 9.50 | 0.00 | 0 | 0.00 |
| R207 | On | 03/11/2011 | Bond Future | | | 8.79500 | 8.83800 | | 9.50 | 0.00 | 0 | 600.00 |
| R207 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 2,761.00000 | 2,871,000 | 9.38 | 0.00 | 0 | 0.00 |
| R207 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 3,238.00000 | 3,115,000 | 9.38 | 0.00 | 0 | 0.00 |
| R207 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 2,895.00000 | 3,009,000 | 9.40 | 0.00 | 0 | 0.00 |
| R207 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 3,101.00000 | 2,982,000 | 9.40 | 0.00 | 0 | 0.00 |
| R207 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 2,631.00000 | 2,737,000 | 9.36 | 0.00 | 0 | 0.00 |
| R207 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 3,381.00000 | 3,254,000 | 9.36 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R207 | On | 02/02/2012 | Bond Future | | | 8.91500 | 8.96000 | | | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 210.00000 | 446,000 | | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 471.00000 | 708,000 | | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 0.00000 | 184,000 | | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 53.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | | | 8.59000 | 8.61400 | | 10.75 | 0.00 | 0 | 190.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 1,506.00000 | 1,561,000 | 10.65 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 2,198.00000 | 2,108,000 | 10.65 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 1,644.00000 | 1,703,000 | 10.67 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 2,032.00000 | 1,946,000 | 10.67 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 1,375.00000 | 1,427,000 | 10.62 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 2,373.00000 | 2,280,000 | 10.62 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | | | 8.69700 | 8.72100 | | 10.50 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 1,423.00000 | 1,465,000 | 10.26 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 4,257.00000 | 4,158,000 | 10.26 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 1,529.00000 | 1,574,000 | 10.28 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 4,057.00000 | 3,960,000 | 10.28 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 1,322.00000 | 1,362,000 | 10.24 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 4,464.00000 | 4,362,000 | 10.24 | 0.00 | 0 | 0.00 |
| R208 | On | 03/11/2011 | Bond Future | | | 8.80300 | 8.82800 | | 10.75 | 0.00 | 0 | 5,584.00 |
| R208 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 2,961.00000 | 3,027,000 | 10.60 | 0.00 | 0 | 0.00 |
| R208 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 3,411.00000 | 3,333,000 | 10.60 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R208 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 3,105.00000 | 3,173,000 | 10.63 | 0.00 | 0 | 0.00 |
| R208 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 3,266.00000 | 3,190,000 | 10.63 | 0.00 | 0 | 0.00 |
| R208 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 2,820.00000 | 2,884,000 | 10.56 | 0.00 | 0 | 0.00 |
| R208 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 3,561.00000 | 3,481,000 | 10.56 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | | | 8.91000 | 8.93700 | | | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 353.00000 | 505,000 | | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 632.00000 | 784,000 | | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 73.00000 | 225,000 | | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | | | 8.64600 | 8.65300 | | | 0.00 | 0 | 21,100.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 1,889.00000 | 1,900,000 | 16.59 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 3,151.00000 | 3,105,000 | 16.59 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 2,068.00000 | 2,080,000 | 16.62 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 2,914.00000 | 2,869,000 | 16.62 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 1,721.00000 | 1,730,000 | 16.55 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 3,403.00000 | 3,355,000 | 16.55 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | | | 8.71500 | 8.72200 | | | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.50 | Call | | 2,709.00000 | 2,725,000 | 16.31 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.50 | Put | | 4,526.00000 | 4,486,000 | 16.31 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.55 | Call | | 2,886.00000 | 2,902,000 | 16.35 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.55 | Put | | 4,288.00000 | 4,248,000 | 16.35 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.45 | Call | | 2,539.00000 | 2,553,000 | 16.27 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R209 | On | 04/08/2011 | Bond Future | 8.45 | Put | | 4,775.00000 | 4,733,000 | 16.27 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 10.10 | Call | | 10,466.00000 | 10,510,000 | 17.61 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 10.10 | Put | | 592.00000 | 580,000 | 17.61 | 0.00 | 0 | 0.00 |
| R209 | On | 03/11/2011 | Bond Future | | | 8.78200 | 8.78900 | | 16.75 | 0.00 | 0 | 1,089.00 |
| R209 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 4,164.00000 | 4,185,000 | 16.75 | 0.00 | 0 | 0.00 |
| R209 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 4,474.00000 | 4,440,000 | 16.75 | 0.00 | 0 | 0.00 |
| R209 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 4,361.00000 | 4,382,000 | 16.79 | 0.00 | 0 | 0.00 |
| R209 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 4,274.00000 | 4,239,000 | 16.79 | 0.00 | 0 | 0.00 |
| R209 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 3,972.00000 | 3,992,000 | 16.71 | 0.00 | 0 | 0.00 |
| R209 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 4,683.00000 | 4,647,000 | 16.71 | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | | | 8.84700 | 8.85500 | | | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 1,121.00000 | 1,184,000 | | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 1,502.00000 | 1,564,000 | | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 738.00000 | 800,000 | | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 05/05/2011 | Bond Future | | | 1.58900 | 1.58600 | | | 0.00 | 0 | 539.00 |
| R211 | On | 05/05/2011 | Bond Future | 2.14 | Call | | 3,054.00000 | 3,038,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 05/05/2011 | Bond Future | 2.14 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 05/05/2011 | Bond Future | 2.19 | Call | | 3,325.00000 | 3,308,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 05/05/2011 | Bond Future | 2.19 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 05/05/2011 | Bond Future | 2.09 | Call | | 2,783.00000 | 2,766,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 05/05/2011 | Bond Future | 2.09 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R212 | On | 05/05/2011 | Bond Future | | | 2.47400 | 2.47400 | | | 0.00 | 0 | 2,518.00 |
| R212 | On | 05/05/2011 | Bond Future | 2.25 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 05/05/2011 | Bond Future | 2.25 | Put | | 2,155.00000 | 2,155,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 05/05/2011 | Bond Future | 2.30 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 05/05/2011 | Bond Future | 2.30 | Put | | 1,670.00000 | 1,670,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 05/05/2011 | Bond Future | 2.20 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 05/05/2011 | Bond Future | 2.20 | Put | | 2,644.00000 | 2,644,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 05/05/2011 | Bond Future | | | 8.75300 | 8.76500 | | | 0.00 | 0 | 0.00 |
| R213 | On | 05/05/2011 | Bond Future | 8.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 05/05/2011 | Bond Future | 8.00 | Put | | 6,600.00000 | 6,502,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 05/05/2011 | Bond Future | 8.05 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 05/05/2011 | Bond Future | 8.05 | Put | | 6,145.00000 | 6,047,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 05/05/2011 | Bond Future | 7.95 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 05/05/2011 | Bond Future | 7.95 | Put | | 7,058.00000 | 6,960,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 04/08/2011 | Bond Future | | | 8.83100 | 8.84400 | | | 0.00 | 0 | 0.00 |
| R213 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 04/08/2011 | Bond Future | 8.00 | Put | | 7,209.00000 | 7,105,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 04/08/2011 | Bond Future | 8.05 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 04/08/2011 | Bond Future | 8.05 | Put | | 6,756.00000 | 6,652,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 04/08/2011 | Bond Future | 7.95 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 04/08/2011 | Bond Future | 7.95 | Put | | 7,665.00000 | 7,561,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 03/11/2011 | Bond Future | | | 8.90900 | 8.92200 | | | 0.00 | 0 | 0.00 |
| R213 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 1,377.00000 | 1,274,000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|----------|------------|--------------|--------------|-------------------|------------|-------|------------------|---------------|
| R213 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 973.00000 | 870,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 1,783.00000 | 1,680,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | | | 8.98800 | 9.00200 | | | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 0.00000 | 94,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 16.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 372.00000 | 481,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 406.00000 | 297,000 | | 0.00 | 0 | 0.00 |
| RAIN | On | 14/03/2011 | Foreign Exchange Future | | | 14,283.64000 | 14,335.77000 | | 1.00 | 0.00 | 0 | 0.00 |
| RAIN | On | 14/03/2011 | Foreign Exchange Future | 13600.00 | Call | | 7,358.00000 | 6,836,000 | 2.00 | 0.00 | 0 | 0.00 |
| RAIN | On | 14/03/2011 | Foreign Exchange Future | 13600.00 | Put | | 0.00000 | 0,000 | 2.00 | 0.00 | 0 | 0.00 |
| RAIN | On | 14/03/2011 | Foreign Exchange Future | 13600.01 | Call | | 7,358.00000 | 6,836,000 | 2.00 | 0.00 | 0 | 0.00 |
| RAIN | On | 14/03/2011 | Foreign Exchange Future | 13600.01 | Put | | 0.00000 | 0,000 | 2.00 | 0.00 | 0 | 0.00 |
| RAIN | On | 14/03/2011 | Foreign Exchange Future | 13599.99 | Call | | 7,358.00000 | 6,837,000 | 2.00 | 0.00 | 0 | 0.00 |
| RAIN | On | 14/03/2011 | Foreign Exchange Future | 13599.99 | Put | | 0.00000 | 1,000 | 2.00 | 0.00 | 0 | 0.00 |
| RAIN | On | 13/06/2011 | Foreign Exchange Future | | | 14,473.56000 | 14,529.21000 | | | 0.00 | 0 | 0.00 |
| RAIN | On | 13/06/2011 | Foreign Exchange Future | 13500.00 | Call | | 10,292.00000 | 9,736,000 | | 0.00 | 0 | 0.00 |
| RAIN | On | 13/06/2011 | Foreign Exchange Future | 13500.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| RAIN | On | 13/06/2011 | Foreign Exchange Future | 13500.01 | Call | | 10,292.00000 | 9,736,000 | | 0.00 | 0 | 0.00 |
| RAIN | On | 13/06/2011 | Foreign Exchange Future | 13500.01 | Put | | 0.00000 | 1,000 | | 0.00 | 0 | 0.00 |
| RAIN | On | 13/06/2011 | Foreign Exchange Future | 13499.99 | Call | | 10,292.00000 | 9,736,000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|----|------------|-------------------------|----------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|-------------------|
| RAIN | On | 13/06/2011 | Foreign Exchange Future | 13499.99 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| TRT1 | On | 05/05/2011 | Index Future | | | 340.21200 | 339.83300 | | | 0.00 | 0 | 100.00 |
| TRT1 | On | 04/08/2011 | Index Future | | | 344.86900 | 344.48200 | | | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 14/03/2011 | Foreign Exchange Future | | | 1.09420 | 1.10500 | | 14.35 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 14/03/2011 | Foreign Exchange Future | 1.05 | Call | | 570.00000 | 473,000 | 13.00 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 14/03/2011 | Foreign Exchange Future | 1.05 | Put | | 20.00000 | 31,000 | 13.00 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 14/03/2011 | Foreign Exchange Future | 1.10 | Call | | 214.00000 | 157,000 | 14.00 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 14/03/2011 | Foreign Exchange Future | 1.10 | Put | | 164.00000 | 215,000 | 14.00 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 14/03/2011 | Foreign Exchange Future | 1.00 | Call | | 1,054.00000 | 948,000 | 16.00 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 14/03/2011 | Foreign Exchange Future | 1.00 | Put | | 4.00000 | 6,000 | 16.00 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 13/06/2011 | Foreign Exchange Future | | | 1.11020 | 1.12220 | | 14.06 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 13/06/2011 | Foreign Exchange Future | 1.05 | Call | | 820.00000 | 724,000 | 13.63 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 13/06/2011 | Foreign Exchange Future | 1.05 | Put | | 98.00000 | 122,000 | 13.63 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 13/06/2011 | Foreign Exchange Future | 1.10 | Call | | 486.00000 | 414,000 | 14.06 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 13/06/2011 | Foreign Exchange Future | 1.10 | Put | | 264.00000 | 312,000 | 14.06 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 13/06/2011 | Foreign Exchange Future | 1.00 | Call | | 1,247.00000 | 1,135,000 | 13.21 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 13/06/2011 | Foreign Exchange Future | 1.00 | Put | | 25.00000 | 33,000 | 13.21 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | 163,052,768.00 | 14,068 | 788,081.00 |

i-Bonds

| | | | | | | | | | | | | |
|------|----|------------|-----------|--|--|----------|----------|--|--|------|---|------|
| CGR5 | On | 23/07/2011 | Spot Bond | | | 15.67900 | 15.67900 | | | 0.00 | 0 | 0.00 |
| R155 | On | 31/08/2011 | Spot Bond | | | 6.03500 | 6.05000 | | | 0.00 | 0 | 0.00 |
| R157 | On | 15/09/2015 | Spot Bond | | | 7.81500 | 7.85000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-------------|------------------|---------------|
| R186 | On | 21/12/2026 | Spot Bond | | | 8.63000 | 8.64000 | | | 0.00 | 0 | 0.00 |
| R189 | On | 31/03/2013 | Spot Bond | | | 211.51095 | 211.44469 | | | 0.00 | 0 | 0.00 |
| R197 | On | 07/12/2023 | Spot Bond | | | 225.53166 | 225.65464 | | | 0.00 | 0 | 0.00 |
| R201 | On | 21/12/2014 | Spot Bond | | | 7.66500 | 7.70000 | | | 0.00 | 0 | 0.00 |
| R202 | On | 07/12/2033 | Spot Bond | | | 2.80000 | 2.78000 | | | 0.00 | 0 | 0.00 |
| R203 | On | 15/09/2017 | Spot Bond | | | 8.30000 | 8.32000 | | | 0.00 | 0 | 0.00 |
| R204 | On | 21/12/2018 | Spot Bond | | | 8.41500 | 8.45000 | | | 0.00 | 0 | 0.00 |
| R206 | On | 15/01/2014 | Spot Bond | | | 7.32000 | 7.36000 | | | 0.00 | 0 | 0.00 |
| R207 | On | 15/01/2020 | Spot Bond | | | 8.46500 | 8.50000 | | | 0.00 | 0 | 0.00 |
| R208 | On | 31/03/2021 | Spot Bond | | | 8.50500 | 8.52500 | | | 0.00 | 0 | 0.00 |
| R209 | On | 31/03/2036 | Spot Bond | | | 8.59000 | 8.59500 | | | 0.00 | 0 | 0.00 |
| R210 | On | 31/03/2028 | Spot Bond | | | 2.75000 | 2.75000 | | | 0.00 | 0 | 0.00 |
| R211 | On | 31/01/2017 | Spot Bond | | | 2.13500 | 2.13500 | | | 0.00 | 0 | 0.00 |
| R212 | On | 31/01/2022 | Spot Bond | | | 2.75000 | 2.75000 | | | 0.00 | 0 | 0.00 |
| R213 | On | 28/02/2031 | Spot Bond | | | 8.00000 | 8.00000 | | | 0.00 | 0 | 0.00 |
| Total for j-Bonds : | | | | | | | | | | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|-------------------|
| Grand Total: | | | | | | | 163,052,768.00 | 14,068 | 788,081.00 |