



Daily MTM Report

Daily summary for: 28/03/2011

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| Derivatives | | | | | | | | | |
| \$ / R On 13/06/2011 Foreign Exchange Future | | | 6.94700 | 6.92660 | | 14.16 | 35,096,244.00 | 5,052 | 382,086.00 |
| \$ / R On 13/06/2011 Foreign Exchange Future | 7.45 | Call | | 56.00000 | 56,000 | 16.86 | 0.00 | 0 | 0.00 |
| \$ / R On 13/06/2011 Foreign Exchange Future | 7.45 | Put | | 579.00000 | 559,000 | 16.86 | 0.00 | 0 | 0.00 |
| \$ / R On 13/06/2011 Foreign Exchange Future | 7.50 | Call | | 50.00000 | 50,000 | 17.13 | 0.00 | 0 | 800.00 |
| \$ / R On 13/06/2011 Foreign Exchange Future | 7.50 | Put | | 623.00000 | 603,000 | 17.13 | 0.00 | 0 | 0.00 |
| \$ / R On 13/06/2011 Foreign Exchange Future | 7.40 | Call | | 62.00000 | 62,000 | 16.59 | 0.00 | 0 | 7,200.00 |
| \$ / R On 13/06/2011 Foreign Exchange Future | 7.40 | Put | | 535.00000 | 515,000 | 16.59 | 0.00 | 0 | 1,000.00 |
| \$ / R On 13/06/2011 Foreign Exchange Future | 6.70 | Call | | 320.00000 | 333,000 | 14.70 | 0.00 | 0 | 0.00 |
| \$ / R On 13/06/2011 Foreign Exchange Future | 6.70 | Put | | 93.00000 | 86,000 | 14.70 | 0.00 | 0 | 300.00 |
| \$ / R On 13/06/2011 Foreign Exchange Future | 7.20 | Put | | 371.00000 | 352,000 | 15.51 | 0.00 | 0 | 0.00 |
| \$ / R On 13/06/2011 Foreign Exchange Future | 7.20 | Call | | 98.00000 | 99,000 | 15.51 | 0.00 | 0 | 1,790.00 |
| \$ / R On 13/06/2011 Foreign Exchange Future | 7.05 | Put | | 261.00000 | 244,000 | 14.70 | 0.00 | 0 | 0.00 |
| \$ / R On 13/06/2011 Foreign Exchange Future | 7.05 | Call | | 138.00000 | 141,000 | 14.70 | 0.00 | 0 | 6,000.00 |
| \$ / R On 13/06/2011 Foreign Exchange Future | 8.00 | Put | | 1,092.00000 | 1,071,000 | 19.84 | 0.00 | 0 | 0.00 |
| \$ / R On 13/06/2011 Foreign Exchange Future | 8.00 | Call | | 19.00000 | 18,000 | 19.84 | 0.00 | 0 | 500.00 |
| \$ / R On 13/06/2011 Foreign Exchange Future | 7.80 | Put | | 900.00000 | 879,000 | 18.76 | 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 | 7.80 | Call | | 27.00000 | 26,000 | 18.76 | 0.00 | 0 | 1,000.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.25 | Put | | 410.00000 | 391,000 | 15.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.25 | Call | | 87.00000 | 88,000 | 15.78 | 0.00 | 0 | 1,000.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.30 | Call | | 78.00000 | 79,000 | 16.05 | 0.00 | 0 | 250.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.30 | Put | | 451.00000 | 432,000 | 16.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.10 | Put | | 296.00000 | 279,000 | 14.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.10 | Call | | 123.00000 | 126,000 | 14.97 | 0.00 | 0 | 650.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.00 | Put | | 228.00000 | 212,000 | 14.43 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.00 | Call | | 155.00000 | 159,000 | 14.43 | 0.00 | 0 | 150.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.35 | Put | | 493.00000 | 473,000 | 16.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.35 | Call | | 70.00000 | 70,000 | 16.32 | 0.00 | 0 | 5,500.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.95 | Put | | 197.00000 | 182,000 | 14.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.95 | Call | | 174.00000 | 179,000 | 14.16 | 0.00 | 0 | 100.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.65 | Call | | 356.00000 | 370,000 | 14.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.65 | Put | | 79.00000 | 73,000 | 14.80 | 0.00 | 0 | 7,200.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.85 | Call | | 223.00000 | 234,000 | 14.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.85 | Put | | 146.00000 | 137,000 | 14.37 | 0.00 | 0 | 2,400.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.90 | Put | | 167.00000 | 158,000 | 14.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.90 | Call | | 194.00000 | 205,000 | 14.26 | 0.00 | 0 | 2,400.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | | | 7.04720 | 7.02690 | | 14.86 | 246,652.00 | 35 | 55,405.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.05 | Call | | 79.00000 | 81,000 | 19.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.05 | Put | | 1,102.00000 | 1,084,000 | 19.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.10 | Call | | 75.00000 | 77,000 | 19.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.10 | Put | | 1,148.00000 | 1,130,000 | 19.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.00 | Call | | 83.00000 | 86,000 | 18.85 | 0.00 | 0 | 3,000.00 |

| 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 | 8.00 | Put | | 1,056.00000 | 1,039,000 | 18.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.80 | Put | | 878.00000 | 861,000 | 18.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.80 | Call | | 105.00000 | 108,000 | 18.01 | 0.00 | 0 | 2,800.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.40 | Call | | 173.00000 | 179,000 | 16.33 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.40 | Put | | 546.00000 | 532,000 | 16.33 | 0.00 | 0 | 2,800.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.80 | Call | | 410.00000 | 424,000 | 14.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.80 | Put | | 183.00000 | 177,000 | 14.85 | 0.00 | 0 | 10,000.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.90 | Call | | 351.00000 | 366,000 | 14.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.90 | Put | | 224.00000 | 219,000 | 14.86 | 0.00 | 0 | 10,000.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.45 | Put | | 585.00000 | 571,000 | 16.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.45 | Call | | 162.00000 | 168,000 | 16.54 | 0.00 | 0 | 10,000.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.60 | Put | | 707.00000 | 691,000 | 17.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.60 | Call | | 134.00000 | 138,000 | 17.17 | 0.00 | 0 | 200.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.70 | Call | | 473.00000 | 489,000 | 14.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.70 | Put | | 146.00000 | 142,000 | 14.85 | 0.00 | 0 | 5,000.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | | | 7.14380 | 7.12390 | | 15.14 | 1,071,570.00 | 150 | 2,307.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.35 | Call | | 289.00000 | 296,000 | 15.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.35 | Put | | 515.00000 | 502,000 | 15.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.40 | Call | | 274.00000 | 281,000 | 16.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.40 | Put | | 550.00000 | 537,000 | 16.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.30 | Call | | 305.00000 | 312,000 | 15.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.30 | Put | | 481.00000 | 468,000 | 15.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | | | 7.24670 | 7.22830 | | 15.49 | 0.00 | 0 | 638.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.04 | Call | | 533.00000 | 545,000 | 15.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.04 | Put | | 341.00000 | 334,000 | 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 | 19/03/2012 | Foreign Exchange Future | 7.09 | Call | | 507.00000 | 519,000 | 15.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.09 | Put | | 365.00000 | 358,000 | 15.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.99 | Call | | 560.00000 | 572,000 | 15.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 6.99 | Put | | 318.00000 | 311,000 | 15.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.00 | Call | | 552.00000 | 564,000 | 15.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/03/2012 | Foreign Exchange Future | 7.00 | Put | | 324.00000 | 317,000 | 15.29 | 0.00 | 0 | 1,000.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | | | 9.19670 | 9.17510 | | 18.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.20 | Call | | 1,453.00000 | 1,463,000 | 18.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.20 | Put | | 1,478.00000 | 1,466,000 | 18.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.25 | Call | | 1,436.00000 | 1,446,000 | 18.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.25 | Put | | 1,511.00000 | 1,499,000 | 18.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.15 | Call | | 1,470.00000 | 1,479,000 | 18.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.15 | Put | | 1,445.00000 | 1,432,000 | 18.44 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | | | | 6.94700 | 6.92660 | | 14.16 | 166,728.00 | 24 | 280.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.05 | Call | | | 13,796.00000 | 14,141,000 | 14.70 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.05 | Put | | | 26,136.00000 | 24,441,000 | 14.70 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.10 | Call | | | 12,296.00000 | 12,569,000 | 14.97 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.10 | Put | | | 29,636.00000 | 27,869,000 | 14.97 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.00 | Call | | | 15,476.00000 | 15,903,000 | 14.43 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.00 | Put | | | 22,816.00000 | 21,203,000 | 14.43 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.35 | Call | | | 6,961.00000 | 6,997,000 | 16.32 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.35 | Put | | | 49,301.00000 | 47,297,000 | 16.32 | 0.00 | 0 | 60.00 |
| \$ / R M/On | 19/09/2011 | Foreign Exchange Future | | | | 7.04720 | 7.02690 | | 14.86 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/09/2011 | Foreign Exchange Future | 7.10 | Call | | | 25,999.00000 | 26,870,000 | 15.07 | 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 | 19/09/2011 | Foreign Exchange Future | 7.10 | Put | | 33,309.00000 | 32,150,000 | 15.07 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/09/2011 | Foreign Exchange Future | 7.15 | Call | | 24,273.00000 | 25,090,000 | 15.28 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/09/2011 | Foreign Exchange Future | 7.15 | Put | | 36,583.00000 | 35,370,000 | 15.28 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/09/2011 | Foreign Exchange Future | 7.05 | Call | | 27,856.00000 | 28,783,000 | 14.86 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 19/09/2011 | Foreign Exchange Future | 7.05 | Put | | 30,166.00000 | 29,063,000 | 14.86 | 0.00 | 0 | 0.00 |
| £ / R | On 13/06/2011 | Foreign Exchange Future | | | 11.10960 | 11.12780 | | 13.38 | 43,660,728.00 | 3,930 | 23,935.00 |
| £ / R | On 13/06/2011 | Foreign Exchange Future | 11.85 | Call | | 81.00000 | 75,000 | 15.06 | 0.00 | 0 | 0.00 |
| £ / R | On 13/06/2011 | Foreign Exchange Future | 11.85 | Put | | 803.00000 | 815,000 | 15.06 | 0.00 | 0 | 0.00 |
| £ / R | On 13/06/2011 | Foreign Exchange Future | 11.90 | Call | | 74.00000 | 68,000 | 15.17 | 0.00 | 0 | 0.00 |
| £ / R | On 13/06/2011 | Foreign Exchange Future | 11.90 | Put | | 846.00000 | 858,000 | 15.17 | 0.00 | 0 | 0.00 |
| £ / R | On 13/06/2011 | Foreign Exchange Future | 11.80 | Call | | 89.00000 | 82,000 | 14.95 | 0.00 | 0 | 0.00 |
| £ / R | On 13/06/2011 | Foreign Exchange Future | 11.80 | Put | | 761.00000 | 772,000 | 14.95 | 0.00 | 0 | 0.00 |
| £ / R | On 13/06/2011 | Foreign Exchange Future | 10.75 | Call | | 505.00000 | 487,000 | 13.51 | 0.00 | 0 | 0.00 |
| £ / R | On 13/06/2011 | Foreign Exchange Future | 10.75 | Put | | 127.00000 | 127,000 | 13.51 | 0.00 | 0 | 10.00 |
| £ / R | On 13/06/2011 | Foreign Exchange Future | 11.45 | Put | | 486.00000 | 493,000 | 14.17 | 0.00 | 0 | 0.00 |
| £ / R | On 13/06/2011 | Foreign Exchange Future | 11.45 | Call | | 164.00000 | 153,000 | 14.17 | 0.00 | 0 | 10.00 |
| £ / R | On 13/06/2011 | Foreign Exchange Future | 11.55 | Call | | 138.00000 | 129,000 | 14.39 | 0.00 | 0 | 0.00 |
| £ / R | On 13/06/2011 | Foreign Exchange Future | 11.55 | Put | | 560.00000 | 569,000 | 14.39 | 0.00 | 0 | 100.00 |
| £ / R | On 13/06/2011 | Foreign Exchange Future | 11.95 | Call | | 68.00000 | 63,000 | 15.28 | 0.00 | 0 | 0.00 |
| £ / R | On 13/06/2011 | Foreign Exchange Future | 11.95 | Put | | 890.00000 | 903,000 | 15.28 | 0.00 | 0 | 100.00 |
| £ / R | On 19/09/2011 | Foreign Exchange Future | | | 11.25160 | 11.27070 | | 14.22 | 0.00 | 0 | 17,766.00 |
| £ / R | On 19/09/2011 | Foreign Exchange Future | 11.50 | Call | | 361.00000 | 349,000 | 14.73 | 0.00 | 0 | 0.00 |
| £ / R | On 19/09/2011 | Foreign Exchange Future | 11.50 | Put | | 590.00000 | 597,000 | 14.73 | 0.00 | 0 | 0.00 |
| £ / R | On 19/09/2011 | Foreign Exchange Future | 11.55 | Call | | 344.00000 | 333,000 | 14.83 | 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 | 11.55 | Put | | 623.00000 | 631,000 | 14.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.45 | Call | | 378.00000 | 366,000 | 14.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.45 | Put | | 557.00000 | 564,000 | 14.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.65 | Call | | 313.00000 | 302,000 | 15.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.65 | Put | | 692.00000 | 700,000 | 15.04 | 0.00 | 0 | 100.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 12.10 | Call | | 205.00000 | 197,000 | 15.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 12.10 | Put | | 1,034.00000 | 1,045,000 | 15.95 | 0.00 | 0 | 200.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | | | 11.38600 | 11.40610 | | 14.65 | 0.00 | 0 | 452.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.65 | Call | | 480.00000 | 468,000 | 15.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.65 | Put | | 724.00000 | 732,000 | 15.07 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.70 | Call | | 463.00000 | 451,000 | 15.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.70 | Put | | 757.00000 | 765,000 | 15.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.60 | Call | | 497.00000 | 485,000 | 14.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.60 | Put | | 691.00000 | 699,000 | 14.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 12.20 | Call | | 324.00000 | 315,000 | 15.99 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 12.20 | Put | | 1,118.00000 | 1,129,000 | 15.99 | 0.00 | 0 | 250.00 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | | | 0.08510 | 0.08540 | | 15.17 | 0.00 | 0 | 1,173.00 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | 0.09 | Call | | 293.00000 | 273,000 | 17.18 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | 0.09 | Put | | 253.00000 | 263,000 | 17.18 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | 0.10 | Call | | 61.00000 | 55,000 | 21.01 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | 0.10 | Put | | 1,021.00000 | 1,045,000 | 21.01 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | 0.08 | Call | | 1,053.00000 | 1,023,000 | 16.82 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | 0.08 | Put | | 13.00000 | 13,000 | 16.82 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Future | | | 0.08640 | 0.08670 | | 18.64 | 0.00 | 0 | 70.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
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| ¥ / R | On | 19/09/2011 | Foreign Exchange Future | 0.08 | Call | | 790.00000 | 765,000 | 15.55 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Future | 0.08 | Put | | 120.00000 | 125,000 | 15.55 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Future | 0.09 | Call | | 309.00000 | 296,000 | 18.64 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Future | 0.09 | Put | | 639.00000 | 656,000 | 18.64 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Future | 0.07 | Call | | 1,678.00000 | 1,648,000 | 15.59 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 19/09/2011 | Foreign Exchange Future | 0.07 | Put | | 8.00000 | 8,000 | 15.59 | 0.00 | 0 | 0.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | | | 9.78400 | 9.78400 | | 12.87 | 0.00 | 0 | 15,722.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.80 | Call | | 231.00000 | 223,000 | 12.87 | 0.00 | 0 | 0.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.80 | Put | | 247.00000 | 239,000 | 12.87 | 0.00 | 0 | 0.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.85 | Call | | 211.00000 | 203,000 | 13.06 | 0.00 | 0 | 0.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.85 | Put | | 277.00000 | 269,000 | 13.06 | 0.00 | 0 | 0.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.75 | Call | | 256.00000 | 248,000 | 12.89 | 0.00 | 0 | 0.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.75 | Put | | 222.00000 | 214,000 | 12.89 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | | | 9.90150 | 9.90290 | | 13.60 | 0.00 | 0 | 14,010.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.65 | Call | | 509.00000 | 504,000 | 13.51 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.65 | Put | | 256.00000 | 253,000 | 13.51 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.70 | Call | | 481.00000 | 476,000 | 13.53 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.70 | Put | | 278.00000 | 275,000 | 13.53 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.60 | Call | | 539.00000 | 534,000 | 13.50 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.60 | Put | | 236.00000 | 233,000 | 13.50 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | | | 10.01110 | 10.01340 | | 13.82 | 0.00 | 0 | 300.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.80 | Call | | 582.00000 | 577,000 | 13.75 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.80 | Put | | 369.00000 | 366,000 | 13.75 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.85 | Call | | 556.00000 | 550,000 | 13.77 | 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 | 19/12/2011 | Foreign Exchange Future | 9.85 | Put | | 393.00000 | 389,000 | 13.77 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.75 | Call | | 610.00000 | 604,000 | 13.74 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.75 | Put | | 347.00000 | 343,000 | 13.74 | 0.00 | 0 | 0.00 |
| AL7T | On | 05/05/2011 | Index Future | | | 371.04200 | 370.89000 | | | 0.00 | 0 | 30.00 |
| AL7T | On | 04/08/2011 | Index Future | | | 376.34500 | 376.18700 | | | 0.00 | 0 | 0.00 |
| ALBI | On | 05/05/2011 | Index Future | | | 341.38900 | 341.42100 | | | 0.00 | 0 | 1,070.00 |
| ALBI | On | 04/08/2011 | Index Future | | | 346.26800 | 346.29800 | | | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Future | | | 7.06540 | 7.05910 | 10.14 | 706,540.00 | | 100 | 13,335.00 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.65 | Call | | 434.00000 | 438,000 | 11.48 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.65 | Put | | 25.00000 | 23,000 | 11.48 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.70 | Call | | 390.00000 | 394,000 | 11.31 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.70 | Put | | 31.00000 | 29,000 | 11.31 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.60 | Call | | 478.00000 | 483,000 | 11.64 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.60 | Put | | 19.00000 | 18,000 | 11.64 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Future | | | 7.08120 | 7.07520 | 10.80 | 0.00 | | 0 | 8,570.00 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.65 | Call | | 492.00000 | 496,000 | 11.35 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.65 | Put | | 67.00000 | 65,000 | 11.35 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.70 | Call | | 453.00000 | 457,000 | 11.29 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.70 | Put | | 78.00000 | 76,000 | 11.29 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.60 | Call | | 532.00000 | 536,000 | 11.41 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Future | 6.60 | Put | | 57.00000 | 55,000 | 11.41 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Future | | | 7.09860 | 7.09340 | 10.98 | 0.00 | | 0 | 0.00 |
| AU\$ / R | On | 19/12/2011 | Foreign Exchange Future | 6.65 | Call | | 539.00000 | 541,000 | 11.00 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 19/12/2011 | Foreign Exchange Future | 6.65 | Put | | 96.00000 | 92,000 | 11.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/12/2011 | Foreign Exchange Future | 6.70 | Call | | 502.00000 | 505,000 | 11.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/12/2011 | Foreign Exchange Future | 6.70 | Put | | 109.00000 | 106,000 | 11.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/12/2011 | Foreign Exchange Future | 6.60 | Call | | 576.00000 | 579,000 | 11.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/12/2011 | Foreign Exchange Future | 6.60 | Put | | 83.00000 | 80,000 | 11.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | | | 8.04400 | 8.03140 | | 13.09 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.30 | Call | | 1,287.00000 | 1,296,000 | 13.21 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.30 | Put | | 556.00000 | 552,000 | 13.21 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.35 | Call | | 1,258.00000 | 1,267,000 | 13.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.35 | Put | | 577.00000 | 573,000 | 13.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.25 | Call | | 1,316.00000 | 1,326,000 | 13.21 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.25 | Put | | 535.00000 | 532,000 | 13.21 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | | | 7.11490 | 7.08920 | | 11.38 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | 6.90 | Call | | 271.00000 | 287,000 | 12.20 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | 6.90 | Put | | 82.00000 | 72,000 | 12.20 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | 6.95 | Call | | 236.00000 | 251,000 | 12.00 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | 6.95 | Put | | 97.00000 | 86,000 | 12.00 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | 6.85 | Call | | 308.00000 | 325,000 | 12.41 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | 6.85 | Put | | 69.00000 | 60,000 | 12.41 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/09/2011 | Foreign Exchange Future | | | 7.19910 | 7.17450 | | 11.29 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/09/2011 | Foreign Exchange Future | 7.25 | Call | | 195.00000 | 203,000 | 11.42 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/09/2011 | Foreign Exchange Future | 7.25 | Put | | 271.00000 | 254,000 | 11.42 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/09/2011 | Foreign Exchange Future | 7.30 | Call | | 176.00000 | 184,000 | 11.56 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/09/2011 | Foreign Exchange Future | 7.30 | Put | | 302.00000 | 285,000 | 11.56 | 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 | 19/09/2011 | Foreign Exchange Future | 7.20 | Call | | 215.00000 | 224,000 | 11.29 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 19/09/2011 | Foreign Exchange Future | 7.20 | Put | | 241.00000 | 225,000 | 11.29 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | | | 7.58850 | 7.57440 | | 14.84 | 0.00 | 0 | 900.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | 7.10 | Call | | 535.00000 | 545,000 | 16.32 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | 7.10 | Put | | 61.00000 | 57,000 | 16.32 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | 7.15 | Call | | 494.00000 | 504,000 | 16.17 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | 7.15 | Put | | 70.00000 | 66,000 | 16.17 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | 7.05 | Call | | 577.00000 | 587,000 | 16.47 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | 7.05 | Put | | 53.00000 | 49,000 | 16.47 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/09/2011 | Foreign Exchange Future | | | 7.70410 | 7.69050 | | 15.23 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/09/2011 | Foreign Exchange Future | 7.65 | Call | | 346.00000 | 351,000 | 15.23 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/09/2011 | Foreign Exchange Future | 7.65 | Put | | 306.00000 | 297,000 | 15.23 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/09/2011 | Foreign Exchange Future | 7.70 | Call | | 322.00000 | 326,000 | 15.23 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/09/2011 | Foreign Exchange Future | 7.70 | Put | | 332.00000 | 322,000 | 15.23 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/09/2011 | Foreign Exchange Future | 7.60 | Call | | 371.00000 | 376,000 | 15.22 | 0.00 | 0 | 0.00 |
| CHF / ROn | 19/09/2011 | Foreign Exchange Future | 7.60 | Put | | 281.00000 | 272,000 | 15.22 | 0.00 | 0 | 0.00 |
| CRD1 On | 05/05/2011 | Index Future | | | 154.96000 | 154.90600 | | | 0.00 | 0 | 2.00 |
| CRD1 On | 04/08/2011 | Index Future | | | 157.09600 | 157.04000 | | | 0.00 | 0 | 0.00 |
| ES18 On | 20/04/2018 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES23 On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES26 On | 02/04/2026 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| ES33 On | 15/09/2033 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| GOVI | On | 05/05/2011 | GOVI | | | 342.66900 | 342.68200 | | | 0.00 | 0 | 209.00 |
| 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 | | 63,180.00000 | 63,310,000 | | 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 | | 63,280.00000 | 63,410,000 | | 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 | | 63,080.00000 | 63,210,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 04/08/2011 | GOVI | | | 347.56700 | 347.57600 | | | 0.00 | 0 | 0.00 |
| GOVI | On | 04/08/2011 | GOVI | 348.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 04/08/2011 | GOVI | 348.00 | Put | | 4,240.00000 | 4,330,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 04/08/2011 | GOVI | 348.01 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 04/08/2011 | GOVI | 348.01 | Put | | 4,340.00000 | 4,430,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 04/08/2011 | GOVI | 347.99 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 04/08/2011 | GOVI | 347.99 | Put | | 4,140.00000 | 4,230,000 | | 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 | | | 150.19600 | 150.20200 | | | 0.00 | 0 | 61.00 |
| IGOV | On | 04/08/2011 | Index Future | | | 152.34200 | 152.34700 | | | 0.00 | 0 | 0.00 |
| ILBI | On | 05/05/2011 | Index Future | | | 406.21100 | 406.42900 | | | 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 |
| J201 | On | 22/12/2014 | Interest Rate Swap | | | 8.65500 | 8.65500 | | 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 |
|------------------|------------|------------------------|--------------------|--------|------------|-----------|---------------|-------------------|------------|-------|------------------|---------------|
| 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 | 20/04/2011 | Jibar Tradeable Future | | | 5.60800 | 5.59500 | | | | 0.00 | 0 | 2,001.00 |
| JIBAR FOn | 18/05/2011 | Jibar Tradeable Future | | | 5.64400 | 5.62300 | | | | 0.00 | 0 | 3,001.00 |
| JIBAR FOn | 15/06/2011 | Jibar Tradeable Future | | | 5.67200 | 5.63700 | | | | 0.00 | 0 | 3,890.00 |
| JIBAR FOn | 20/07/2011 | Jibar Tradeable Future | | | 5.71800 | 5.72300 | | | | 0.00 | 0 | 2,000.00 |
| JIBAR FOn | 17/08/2011 | Jibar Tradeable Future | | | 5.76300 | 5.79300 | | | | 0.00 | 0 | 0.00 |
| JIBAR FOn | 21/09/2011 | Jibar Tradeable Future | | | 5.82800 | 5.90500 | | | | 0.00 | 0 | 14,390.00 |
| JIBAR FOn | 21/12/2011 | Jibar Tradeable Future | | | 6.23900 | 6.29500 | | | | 0.00 | 2,500 | 5,591.00 |
| JIBAR FOn | 20/03/2012 | Jibar Tradeable Future | | | 6.80800 | 6.81200 | | | | 0.00 | 0 | 1,090.00 |
| JIBAR FOn | 20/06/2012 | Jibar Tradeable Future | | | 7.30700 | 7.30300 | | | | 0.00 | 0 | 2,890.00 |
| JIBAR FOn | 19/09/2012 | Jibar Tradeable Future | | | 7.73200 | 7.72600 | | | | 0.00 | 0 | 44,710.00 |
| JIBAR FOn | 19/12/2012 | Jibar Tradeable Future | | | 8.09300 | 8.07700 | | | | 0.00 | 0 | 513.00 |
| JIBAR FOn | 20/03/2013 | Jibar Tradeable Future | | | 8.43000 | 8.43000 | | | | 0.00 | 0 | 0.00 |
| 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 |
| JN02 | On | 05/05/2011 | JNOTE | 8.25 | Put | | 750,000.00000 | 750,000,000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|---------------|-------------------|------------|-------|------------------|---------------|
| 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 | | | 334.11100 | 334.25400 | | | 0.00 | 0 | 3.00 |
| OTH1 | On | 04/08/2011 | Index Future | | | 338.88600 | 339.02800 | | | 0.00 | 0 | 0.00 |
| R155 | On | 31/08/2011 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | | | 7.80400 | 7.80100 | | 4.50 | 0.00 | 0 | 2,405.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.75 | Call | | 629.00000 | 597,000 | 4.44 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.75 | Put | | 838.00000 | 818,000 | 4.44 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.80 | Call | | 728.00000 | 695,000 | 4.45 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.80 | Put | | 732.00000 | 711,000 | 4.45 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.70 | Call | | 539.00000 | 508,000 | 4.43 | 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 | | 953.00000 | 934,000 | 4.43 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.65 | Call | | 458.00000 | 428,000 | 4.42 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.65 | Put | | 1,078.00000 | 1,060,000 | 4.42 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | | | 7.95900 | 7.95600 | | 4.50 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.50 | Call | | 615.00000 | 598,000 | 4.37 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.50 | Put | | 2,384.00000 | 2,379,000 | 4.37 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.55 | Call | | 677.00000 | 660,000 | 4.38 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.55 | Put | | 2,251.00000 | 2,245,000 | 4.38 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.45 | Call | | 557.00000 | 541,000 | 4.36 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.45 | Put | | 2,522.00000 | 2,518,000 | 4.36 | 0.00 | 0 | 0.00 |
| R157 | On | 03/11/2011 | Bond Future | | | 8.13300 | 8.13000 | | 4.75 | 0.00 | 0 | 3,694.00 |
| R157 | On | 03/11/2011 | Bond Future | 8.25 | Call | | 1,990.00000 | 1,972,000 | 4.75 | 0.00 | 0 | 0.00 |
| R157 | On | 03/11/2011 | Bond Future | 8.25 | Put | | 1,559.00000 | 1,551,000 | 4.75 | 0.00 | 0 | 0.00 |
| R157 | On | 03/11/2011 | Bond Future | 8.30 | Call | | 2,092.00000 | 2,074,000 | 4.77 | 0.00 | 0 | 0.00 |
| R157 | On | 03/11/2011 | Bond Future | 8.30 | Put | | 1,481.00000 | 1,474,000 | 4.77 | 0.00 | 0 | 0.00 |
| R157 | On | 03/11/2011 | Bond Future | 8.20 | Call | | 1,891.00000 | 1,873,000 | 4.74 | 0.00 | 0 | 0.00 |
| R157 | On | 03/11/2011 | Bond Future | 8.20 | Put | | 1,639.00000 | 1,632,000 | 4.74 | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | | | 8.32900 | 8.32400 | | 4.75 | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 8.50 | Call | | 2,432.00000 | 2,413,000 | 4.75 | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 8.50 | Put | | 1,843.00000 | 1,841,000 | 4.75 | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 8.55 | Call | | 2,529.00000 | 2,509,000 | 4.77 | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 8.55 | Put | | 1,773.00000 | 1,770,000 | 4.77 | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 8.45 | Call | | 2,338.00000 | 2,318,000 | 4.74 | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 8.45 | Put | | 1,916.00000 | 1,913,000 | 4.74 | 0.00 | 0 | 0.00 |
| R157 | On | 15/09/2015 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R157/R'On | 15/09/2015 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R157/R'On | 15/09/2015 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186 | On 05/05/2011 | Bond Future | | | 8.96000 | 8.94100 | | 12.25 | 0.00 | 0 | 28,849.00 |
| R186 | On 05/05/2011 | Bond Future | 8.75 | Call | | 1,158.00000 | 1,031,000 | 12.13 | 0.00 | 0 | 0.00 |
| R186 | On 05/05/2011 | Bond Future | 8.75 | Put | | 2,920.00000 | 2,966,000 | 12.13 | 0.00 | 0 | 0.00 |
| R186 | On 05/05/2011 | Bond Future | 8.80 | Call | | 1,332.00000 | 1,196,000 | 12.15 | 0.00 | 0 | 0.00 |
| R186 | On 05/05/2011 | Bond Future | 8.80 | Put | | 2,629.00000 | 2,666,000 | 12.15 | 0.00 | 0 | 0.00 |
| R186 | On 05/05/2011 | Bond Future | 8.70 | Call | | 999.00000 | 881,000 | 12.10 | 0.00 | 0 | 0.00 |
| R186 | On 05/05/2011 | Bond Future | 8.70 | Put | | 3,229.00000 | 3,284,000 | 12.10 | 0.00 | 0 | 0.00 |
| R186 | On 05/05/2011 | Bond Future | 8.00 | Put | | 9,139.00000 | 9,297,000 | 11.83 | 0.00 | 0 | 0.00 |
| R186 | On 05/05/2011 | Bond Future | 8.00 | Call | | 55.00000 | 40,000 | 11.83 | 0.00 | 0 | 5,500.00 |
| R186 | On 04/08/2011 | Bond Future | | | 9.06100 | 9.04100 | | 12.75 | 0.00 | 0 | 0.00 |
| R186 | On 04/08/2011 | Bond Future | 8.25 | Call | | 953.00000 | 889,000 | 12.36 | 0.00 | 0 | 0.00 |
| R186 | On 04/08/2011 | Bond Future | 8.25 | Put | | 8,362.00000 | 8,476,000 | 12.36 | 0.00 | 0 | 0.00 |
| R186 | On 04/08/2011 | Bond Future | 8.30 | Call | | 1,052.00000 | 985,000 | 12.38 | 0.00 | 0 | 0.00 |
| R186 | On 04/08/2011 | Bond Future | 8.30 | Put | | 7,972.00000 | 8,083,000 | 12.38 | 0.00 | 0 | 0.00 |
| R186 | On 04/08/2011 | Bond Future | 8.20 | Call | | 861.00000 | 801,000 | 12.33 | 0.00 | 0 | 0.00 |
| R186 | On 04/08/2011 | Bond Future | 8.20 | Put | | 8,762.00000 | 8,880,000 | 12.33 | 0.00 | 0 | 0.00 |
| R186 | On 03/11/2011 | Bond Future | | | 9.16200 | 9.14100 | | 12.75 | 0.00 | 0 | 12,982.00 |
| R186 | On 03/11/2011 | Bond Future | 9.00 | Call | | 3,948.00000 | 3,831,000 | 12.61 | 0.00 | 0 | 0.00 |
| R186 | On 03/11/2011 | Bond Future | 9.00 | Put | | 5,193.00000 | 5,260,000 | 12.61 | 0.00 | 0 | 0.00 |
| R186 | On 03/11/2011 | Bond Future | 9.05 | Call | | 4,156.00000 | 4,035,000 | 12.63 | 0.00 | 0 | 0.00 |
| R186 | On 03/11/2011 | Bond Future | 9.05 | Put | | 4,957.00000 | 5,020,000 | 12.63 | 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 | 03/11/2011 | Bond Future | 8.95 | Call | | 3,746.00000 | 3,632,000 | 12.58 | 0.00 | 0 | 0.00 |
| R186 | On | 03/11/2011 | Bond Future | 8.95 | Put | | 5,437.00000 | 5,507,000 | 12.58 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | | | 9.26500 | 9.24300 | | 12.75 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 4,249.00000 | 4,138,000 | 12.60 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 6,364.00000 | 6,441,000 | 12.60 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 4,446.00000 | 4,333,000 | 12.63 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 6,121.00000 | 6,196,000 | 12.63 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 4,056.00000 | 3,948,000 | 12.56 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 6,613.00000 | 6,694,000 | 12.56 | 0.00 | 0 | 0.00 |
| R186 | On | 21/12/2026 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186/R | On | 21/12/2026 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186/R | On | 21/12/2026 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R186/R | On | 21/12/2026 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R189 | On | 01/04/2013 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R197 | On | 07/12/2023 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | | | 7.38400 | 7.38000 | | 4.00 | 0.00 | 0 | 484.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.75 | Call | | 1,351.00000 | 1,325,000 | 4.06 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.75 | Put | | 173.00000 | 160,000 | 4.06 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.80 | Call | | 1,479.00000 | 1,454,000 | 4.07 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.80 | Put | | 143.00000 | 131,000 | 4.07 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.70 | Call | | 1,227.00000 | 1,200,000 | 4.05 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.70 | Put | | 207.00000 | 193,000 | 4.05 | 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 | 04/08/2011 | Bond Future | | | 7.52400 | 7.52100 | | 4.00 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.25 | Call | | 625.00000 | 611,000 | 3.88 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.25 | Put | | 1,439.00000 | 1,434,000 | 3.88 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.30 | Call | | 685.00000 | 671,000 | 3.89 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.30 | Put | | 1,348.00000 | 1,343,000 | 3.89 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.20 | Call | | 569.00000 | 556,000 | 3.87 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.20 | Put | | 1,534.00000 | 1,530,000 | 3.87 | 0.00 | 0 | 0.00 |
| R201 | On | 03/11/2011 | Bond Future | | | 7.68100 | 7.67700 | | 3.75 | 0.00 | 0 | 0.00 |
| R201 | On | 03/11/2011 | Bond Future | 8.00 | Call | | 1,755.00000 | 1,740,000 | 3.82 | 0.00 | 0 | 0.00 |
| R201 | On | 03/11/2011 | Bond Future | 8.00 | Put | | 863.00000 | 859,000 | 3.82 | 0.00 | 0 | 0.00 |
| R201 | On | 03/11/2011 | Bond Future | 8.05 | Call | | 1,843.00000 | 1,828,000 | 3.83 | 0.00 | 0 | 0.00 |
| R201 | On | 03/11/2011 | Bond Future | 8.05 | Put | | 813.00000 | 809,000 | 3.83 | 0.00 | 0 | 0.00 |
| R201 | On | 03/11/2011 | Bond Future | 7.95 | Call | | 1,669.00000 | 1,654,000 | 3.80 | 0.00 | 0 | 0.00 |
| R201 | On | 03/11/2011 | Bond Future | 7.95 | Put | | 914.00000 | 910,000 | 3.80 | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | | | 7.85500 | 7.85000 | | 4.00 | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.25 | Call | | 2,110.00000 | 2,095,000 | 4.07 | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.25 | Put | | 1,091.00000 | 1,089,000 | 4.07 | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.30 | Call | | 2,191.00000 | 2,176,000 | 4.08 | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.30 | Put | | 1,046.00000 | 1,044,000 | 4.08 | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.20 | Call | | 2,030.00000 | 2,016,000 | 4.05 | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.20 | Put | | 1,138.00000 | 1,137,000 | 4.05 | 0.00 | 0 | 0.00 |
| R201 | On | 22/12/2014 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R201/R | On | 22/12/2014 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R202 | On | 05/05/2011 | Bond Future | | | 0.31500 | 0.31500 | | | 0.00 | 0 | 10,489.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|--------------|-------------------|------------|------------|------------------|---------------|
| R202 | On | 05/05/2011 | Bond Future | 2.05 | Call | | 43,069.00000 | 43,069,000 | | 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 | | 44,097.00000 | 44,097,000 | | 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 | | 42,030.00000 | 42,030,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 05/05/2011 | Bond Future | 2.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 07/12/2033 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | | | 8.43100 | 8.42300 | | 7.00 | 200,723.18 | 2 | 517.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.25 | Call | | 571.00000 | 525,000 | 6.91 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.25 | Put | | 1,409.00000 | 1,401,000 | 6.91 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.30 | Call | | 665.00000 | 616,000 | 6.92 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.30 | Put | | 1,260.00000 | 1,249,000 | 6.92 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.20 | Call | | 487.00000 | 444,000 | 6.89 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.20 | Put | | 1,568.00000 | 1,564,000 | 6.89 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | | | 8.57000 | 8.56100 | | 7.00 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 679.00000 | 652,000 | 6.79 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 8.00 | Put | | 3,322.00000 | 3,336,000 | 6.79 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 8.05 | Call | | 748.00000 | 719,000 | 6.81 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 8.05 | Put | | 3,152.00000 | 3,164,000 | 6.81 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 7.95 | Call | | 614.00000 | 588,000 | 6.76 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 7.95 | Put | | 3,497.00000 | 3,512,000 | 6.76 | 0.00 | 0 | 0.00 |
| R203 | On | 03/11/2011 | Bond Future | | | 8.71900 | 8.70900 | | 7.25 | 0.00 | 0 | 1,416.00 |
| R203 | On | 03/11/2011 | Bond Future | 8.50 | Call | | 1,782.00000 | 1,748,000 | 7.15 | 0.00 | 0 | 0.00 |
| R203 | On | 03/11/2011 | Bond Future | 8.50 | Put | | 2,718.00000 | 2,729,000 | 7.15 | 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 | 03/11/2011 | Bond Future | 8.55 | Call | | 1,885.00000 | 1,850,000 | 7.17 | 0.00 | 0 | 0.00 |
| R203 | On | 03/11/2011 | Bond Future | 8.55 | Put | | 2,596.00000 | 2,606,000 | 7.17 | 0.00 | 0 | 0.00 |
| R203 | On | 03/11/2011 | Bond Future | 8.45 | Call | | 1,682.00000 | 1,649,000 | 7.12 | 0.00 | 0 | 0.00 |
| R203 | On | 03/11/2011 | Bond Future | 8.45 | Put | | 2,844.00000 | 2,856,000 | 7.12 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | | | 8.87900 | 8.86900 | | 7.25 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.75 | Call | | 2,417.00000 | 2,383,000 | 7.14 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.75 | Put | | 2,927.00000 | 2,935,000 | 7.14 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.80 | Call | | 2,524.00000 | 2,490,000 | 7.16 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.80 | Put | | 2,819.00000 | 2,828,000 | 7.16 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.70 | Call | | 2,312.00000 | 2,279,000 | 7.12 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.70 | Put | | 3,037.00000 | 3,047,000 | 7.12 | 0.00 | 0 | 0.00 |
| R203 | On | 15/09/2017 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R203/R | On | 15/09/2017 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | | | 8.61100 | 8.60700 | | 8.00 | 0.00 | 0 | 100.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 793.00000 | 745,000 | 7.91 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 1,372.00000 | 1,345,000 | 7.91 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 911.00000 | 862,000 | 7.92 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 1,219.00000 | 1,191,000 | 7.92 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 685.00000 | 639,000 | 7.89 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 1,536.00000 | 1,511,000 | 7.89 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | | | 8.74200 | 8.73800 | | 8.50 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 579.00000 | 559,000 | 8.20 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 8.00 | Put | | 4,527.00000 | 4,528,000 | 8.20 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 8.05 | Call | | 640.00000 | 618,000 | 8.22 | 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 | 04/08/2011 | Bond Future | 8.05 | Put | | 4,314.00000 | 4,313,000 | 8.22 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 7.95 | Call | | 523.00000 | 504,000 | 8.18 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 7.95 | Put | | 4,746.00000 | 4,748,000 | 8.18 | 0.00 | 0 | 0.00 |
| R204 | On | 03/11/2011 | Bond Future | | | 8.87800 | 8.87400 | | 8.50 | 0.00 | 0 | 1,876.00 |
| R204 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 2,283.00000 | 2,256,000 | 8.39 | 0.00 | 0 | 0.00 |
| R204 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 2,911.00000 | 2,905,000 | 8.39 | 0.00 | 0 | 0.00 |
| R204 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 2,405.00000 | 2,378,000 | 8.41 | 0.00 | 0 | 0.00 |
| R204 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 2,779.00000 | 2,773,000 | 8.41 | 0.00 | 0 | 0.00 |
| R204 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 2,164.00000 | 2,137,000 | 8.37 | 0.00 | 0 | 0.00 |
| R204 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 3,047.00000 | 3,040,000 | 8.37 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | | | 9.02000 | 9.01500 | | 8.50 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 2,981.00000 | 2,954,000 | 8.50 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 3,054.00000 | 3,052,000 | 8.50 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 3,108.00000 | 3,081,000 | 8.52 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 2,937.00000 | 2,935,000 | 8.52 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 2,857.00000 | 2,830,000 | 8.48 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 3,175.00000 | 3,172,000 | 8.48 | 0.00 | 0 | 0.00 |
| R204 | On | 21/12/2018 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R204/R | On | 15/01/2020 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R204/R | On | 21/12/2018 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | | | 7.05900 | 7.05600 | | 3.00 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.50 | Call | | 1,157.00000 | 1,142,000 | 3.09 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.50 | Put | | 88.00000 | 80,000 | 3.09 | 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 | 7.55 | Call | | 1,260.00000 | 1,245,000 | 3.10 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.55 | Put | | 72.00000 | 64,000 | 3.10 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.45 | Call | | 1,057.00000 | 1,040,000 | 3.07 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.45 | Put | | 108.00000 | 98,000 | 3.07 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | | | 7.21100 | 7.20700 | | 3.00 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 7.00 | Call | | 503.00000 | 491,000 | 2.91 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 7.00 | Put | | 960.00000 | 957,000 | 2.91 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 7.05 | Call | | 552.00000 | 540,000 | 2.93 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 7.05 | Put | | 899.00000 | 895,000 | 2.93 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 6.95 | Call | | 458.00000 | 447,000 | 2.90 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 6.95 | Put | | 1,026.00000 | 1,024,000 | 2.90 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | | | 7.37800 | 7.37400 | | 2.75 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | 7.75 | Call | | 1,312.00000 | 1,302,000 | 2.80 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | 7.75 | Put | | 567.00000 | 565,000 | 2.80 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | 7.80 | Call | | 1,377.00000 | 1,367,000 | 2.80 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | 7.80 | Put | | 534.00000 | 532,000 | 2.80 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | 7.70 | Call | | 1,249.00000 | 1,238,000 | 2.79 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | 7.70 | Put | | 603.00000 | 600,000 | 2.79 | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | | | 7.58000 | 7.57400 | | 2.75 | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 8.00 | Call | | 1,452.00000 | 1,441,000 | 2.80 | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 8.00 | Put | | 702.00000 | 701,000 | 2.80 | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 8.05 | Call | | 1,509.00000 | 1,498,000 | 2.80 | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 8.05 | Put | | 671.00000 | 671,000 | 2.80 | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 7.95 | Call | | 1,396.00000 | 1,385,000 | 2.79 | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 7.95 | Put | | 733.00000 | 733,000 | 2.79 | 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 | 15/01/2014 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | | | 8.65700 | 8.65300 | | 9.25 | 0.00 | 0 | 1,020.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 769.00000 | 719,000 | 9.16 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 1,645.00000 | 1,618,000 | 9.16 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 885.00000 | 833,000 | 9.18 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 1,474.00000 | 1,444,000 | 9.18 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 664.00000 | 617,000 | 9.14 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 1,829.00000 | 1,804,000 | 9.14 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | | | 8.77800 | 8.77400 | | 9.75 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 969.00000 | 941,000 | 9.54 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 3,927.00000 | 3,921,000 | 9.54 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 1,056.00000 | 1,027,000 | 9.56 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 3,727.00000 | 3,720,000 | 9.56 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 888.00000 | 861,000 | 9.52 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 4,135.00000 | 4,130,000 | 9.52 | 0.00 | 0 | 0.00 |
| R207 | On | 03/11/2011 | Bond Future | | | 8.89700 | 8.89300 | | 9.50 | 0.00 | 0 | 600.00 |
| R207 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 2,362.00000 | 2,333,000 | 9.40 | 0.00 | 0 | 0.00 |
| R207 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 3,136.00000 | 3,128,000 | 9.40 | 0.00 | 0 | 0.00 |
| R207 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 2,489.00000 | 2,461,000 | 9.42 | 0.00 | 0 | 0.00 |
| R207 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 2,991.00000 | 2,985,000 | 9.42 | 0.00 | 0 | 0.00 |
| R207 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 2,238.00000 | 2,210,000 | 9.37 | 0.00 | 0 | 0.00 |
| R207 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 3,284.00000 | 3,278,000 | 9.37 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | | | 9.02400 | 9.01900 | | 9.50 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 3,135.00000 | 3,107,000 | 9.50 | 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 | 9.00 | Put | | 3,234.00000 | 3,233,000 | 9.50 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 3,270.00000 | 3,241,000 | 9.52 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 3,108.00000 | 3,105,000 | 9.52 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 3,004.00000 | 2,976,000 | 9.48 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 3,366.00000 | 3,364,000 | 9.48 | 0.00 | 0 | 0.00 |
| R207 | On | 15/01/2020 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R207/R | On | 15/01/2020 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R207/R | On | 15/01/2020 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | | | 8.70100 | 8.70700 | | 10.50 | 0.00 | 0 | 190.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 705.00000 | 676,000 | 10.40 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 1,956.00000 | 1,891,000 | 10.40 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 816.00000 | 786,000 | 10.42 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 1,763.00000 | 1,697,000 | 10.42 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 606.00000 | 577,000 | 10.38 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 2,163.00000 | 2,098,000 | 10.38 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | | | 8.80900 | 8.81500 | | 10.50 | 0.00 | 0 | 120.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 927.00000 | 916,000 | 10.19 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 4,313.00000 | 4,267,000 | 10.19 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 1,013.00000 | 1,002,000 | 10.21 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 4,093.00000 | 4,047,000 | 10.21 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 846.00000 | 835,000 | 10.17 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 4,540.00000 | 4,494,000 | 10.17 | 0.00 | 0 | 0.00 |
| R208 | On | 03/11/2011 | Bond Future | | | 8.92000 | 8.92700 | | 10.75 | 0.00 | 0 | 5,604.00 |

| 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 | 8.75 | Call | | 2,421.00000 | 2,420,000 | 10.63 | 0.00 | 0 | 0.00 |
| R208 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 3,439.00000 | 3,398,000 | 10.63 | 0.00 | 0 | 0.00 |
| R208 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 2,554.00000 | 2,553,000 | 10.65 | 0.00 | 0 | 0.00 |
| R208 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 3,283.00000 | 3,242,000 | 10.65 | 0.00 | 0 | 0.00 |
| R208 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 2,293.00000 | 2,291,000 | 10.61 | 0.00 | 0 | 0.00 |
| R208 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 3,601.00000 | 3,559,000 | 10.61 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | | | 9.03400 | 9.04100 | | 10.75 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 3,356.00000 | 3,359,000 | 10.61 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 3,585.00000 | 3,549,000 | 10.61 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 3,498.00000 | 3,502,000 | 10.63 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 3,448.00000 | 3,413,000 | 10.63 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 3,217.00000 | 3,220,000 | 10.58 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 3,726.00000 | 3,690,000 | 10.58 | 0.00 | 0 | 0.00 |
| R208 | On | 31/03/2021 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R208/R | On | 31/03/2021 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R208/R | On | 31/03/2021 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R208/R | On | 31/03/2021 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | | | 9.04100 | 9.02100 | | 16.25 | 0.00 | 0 | 21,100.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 313.00000 | 257,000 | 15.91 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 4,477.00000 | 4,574,000 | 15.91 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 380.00000 | 317,000 | 15.94 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 4,128.00000 | 4,218,000 | 15.94 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 256.00000 | 207,000 | 15.89 | 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 | 05/05/2011 | Bond Future | 8.45 | Put | | 4,840.00000 | 4,944,000 | 15.89 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | | | 9.11800 | 9.09800 | | 16.50 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.50 | Call | | 1,179.00000 | 1,110,000 | 16.11 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.50 | Put | | 5,921.00000 | 6,003,000 | 16.11 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.55 | Call | | 1,291.00000 | 1,219,000 | 16.15 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.55 | Put | | 5,618.00000 | 5,696,000 | 16.15 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.45 | Call | | 1,075.00000 | 1,011,000 | 16.08 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.45 | Put | | 6,236.00000 | 6,323,000 | 16.08 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 10.10 | Call | | 7,665.00000 | 7,517,000 | 17.58 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 10.10 | Put | | 716.00000 | 718,000 | 17.58 | 0.00 | 0 | 0.00 |
| R209 | On | 03/11/2011 | Bond Future | | | 9.19700 | 9.17600 | | 17.00 | 0.00 | 0 | 1,033.00 |
| R209 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 2,406.00000 | 2,321,000 | 16.59 | 0.00 | 0 | 0.00 |
| R209 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 5,686.00000 | 5,757,000 | 16.59 | 0.00 | 0 | 0.00 |
| R209 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 2,554.00000 | 2,466,000 | 16.63 | 0.00 | 0 | 0.00 |
| R209 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 5,437.00000 | 5,504,000 | 16.63 | 0.00 | 0 | 0.00 |
| R209 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 2,265.00000 | 2,183,000 | 16.56 | 0.00 | 0 | 0.00 |
| R209 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 5,946.00000 | 6,019,000 | 16.56 | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | | | 9.27500 | 9.25400 | | 16.75 | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 3,660.00000 | 3,568,000 | 16.55 | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 5,560.00000 | 5,621,000 | 16.55 | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 3,827.00000 | 3,733,000 | 16.59 | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 5,346.00000 | 5,406,000 | 16.59 | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 3,497.00000 | 3,407,000 | 16.50 | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 5,780.00000 | 5,844,000 | 16.50 | 0.00 | 0 | 0.00 |
| R209 | On | 31/03/2036 | Price Contribution | | | 6.25000 | 6.25000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R209/R | On | 31/03/2036 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209/R | On | 31/03/2036 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209/R | On | 31/03/2036 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R209/R | On | 31/03/2036 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R210 | On | 31/03/2028 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R211 | On | 05/05/2011 | | | 1.67100 | 1.62000 | | | 0.00 | 0 | 539.00 |
| R211 | On | 05/05/2011 | 2.14 | Call | | 2,864.00000 | 2,579,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 05/05/2011 | 2.14 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 05/05/2011 | 2.19 | Call | | 3,135.00000 | 2,850,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 05/05/2011 | 2.19 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 05/05/2011 | 2.09 | Call | | 2,593.00000 | 2,308,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 05/05/2011 | 2.09 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 31/01/2017 | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R212 | On | 05/05/2011 | | | 2.42700 | 2.42700 | | | 0.00 | 0 | 2,518.00 |
| R212 | On | 05/05/2011 | 2.25 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 05/05/2011 | 2.25 | Put | | 1,707.00000 | 1,707,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 05/05/2011 | 2.30 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 05/05/2011 | 2.30 | Put | | 1,222.00000 | 1,222,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 05/05/2011 | 2.20 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 05/05/2011 | 2.20 | Put | | 2,196.00000 | 2,196,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 31/01/2022 | | | 100.00000 | 100.00000 | | | 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 | 05/05/2011 | Bond Future | | | 9.09900 | 9.07400 | | | 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 | | 9,061.00000 | 9,255,000 | | 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 | | 8,606.00000 | 8,800,000 | | 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 | | 9,519.00000 | 9,713,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 04/08/2011 | Bond Future | | | 9.18500 | 9.16000 | | | 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 | | 9,686.00000 | 9,878,000 | | 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 | | 9,234.00000 | 9,425,000 | | 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 | | 10,142.00000 | 10,334,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 03/11/2011 | Bond Future | | | 9.27400 | 9.24800 | | | 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 | | 3,894.00000 | 4,089,000 | | 0.00 | 0 | 0.00 |
| 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 | | 3,490.00000 | 3,686,000 | | 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 | | 4,300.00000 | 4,496,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | | | 9.36600 | 9.33900 | | | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 2,576.00000 | 2,776,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | 9.05 | 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 |
|------------------|----|------------|-------------------------|----------|------------|--------------|--------------|-------------------|------------|-------|------------------|---------------|
| R213 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 2,189.00000 | 2,388,000 | | 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 | | 2,967.00000 | 3,167,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 28/02/2031 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R213/R | On | 28/02/2031 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R214 | On | 28/02/2041 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| R214/R | On | 28/02/2041 | Price Contribution | | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0.00 |
| RAIN | On | 13/06/2011 | Foreign Exchange Future | | | 13,951.36000 | 13,945.86000 | | | 0.00 | 0 | 0.00 |
| RAIN | On | 13/06/2011 | Foreign Exchange Future | 13500.00 | Call | | 4,459.00000 | 4,514,000 | | 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 | | 4,459.00000 | 4,514,000 | | 0.00 | 0 | 0.00 |
| RAIN | On | 13/06/2011 | Foreign Exchange Future | 13500.01 | Put | | 1.00000 | 1,000 | | 0.00 | 0 | 0.00 |
| RAIN | On | 13/06/2011 | Foreign Exchange Future | 13499.99 | Call | | 4,459.00000 | 4,514,000 | | 0.00 | 0 | 0.00 |
| 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 | | | 338.51300 | 338.47400 | | | 0.00 | 0 | 100.00 |
| TRT1 | On | 04/08/2011 | Index Future | | | 343.17800 | 343.13700 | | | 0.00 | 0 | 0.00 |
| YUAN/F | On | 13/06/2011 | Foreign Exchange Future | | | 1.06130 | 1.05890 | | 13.76 | 0.00 | 0 | 0.00 |
| YUAN/F | On | 13/06/2011 | Foreign Exchange Future | 1.05 | Call | | 318.00000 | 326,000 | 13.76 | 0.00 | 0 | 0.00 |
| YUAN/F | On | 13/06/2011 | Foreign Exchange Future | 1.05 | Put | | 229.00000 | 213,000 | 13.76 | 0.00 | 0 | 0.00 |
| YUAN/F | On | 13/06/2011 | Foreign Exchange Future | 1.10 | Call | | 146.00000 | 149,000 | 15.34 | 0.00 | 0 | 0.00 |
| YUAN/F | On | 13/06/2011 | Foreign Exchange Future | 1.10 | Put | | 557.00000 | 536,000 | 15.34 | 0.00 | 0 | 0.00 |
| YUAN/F | On | 13/06/2011 | Foreign Exchange Future | 1.00 | Call | | 649.00000 | 666,000 | 13.14 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| YUAN/FO n 13/06/2011 Foreign Exchange Future | 1.00 | Put | | 60.00000 | 53,000 | 13.14 | 0.00 | 0 | 0.00 |
| YUAN/FO n 19/09/2011 Foreign Exchange Future | | | 1.07990 | 1.07810 | | 14.04 | 0.00 | 0 | 0.00 |
| YUAN/FO n 19/09/2011 Foreign Exchange Future | 1.10 | Call | | 354.00000 | 362,000 | 15.15 | 0.00 | 0 | 0.00 |
| YUAN/FO n 19/09/2011 Foreign Exchange Future | 1.10 | Put | | 573.00000 | 563,000 | 15.15 | 0.00 | 0 | 0.00 |
| YUAN/FO n 19/09/2011 Foreign Exchange Future | 1.15 | Call | | 225.00000 | 229,000 | 16.39 | 0.00 | 0 | 0.00 |
| YUAN/FO n 19/09/2011 Foreign Exchange Future | 1.15 | Put | | 944.00000 | 930,000 | 16.39 | 0.00 | 0 | 0.00 |
| YUAN/FO n 19/09/2011 Foreign Exchange Future | 1.05 | Call | | 567.00000 | 579,000 | 14.04 | 0.00 | 0 | 0.00 |
| YUAN/FO n 19/09/2011 Foreign Exchange Future | 1.05 | Put | | 286.00000 | 280,000 | 14.04 | 0.00 | 0 | 0.00 |

Total for Derivatives : **81,149,185.18** **11,793** **811,742.00**

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 | | | 5.80000 | 5.79500 | | | 0.00 | 0 | 0.00 |
| R157 On 15/09/2015 Spot Bond | | | 7.75000 | 7.74500 | | | 0.00 | 0 | 0.00 |
| R186 On 21/12/2026 Spot Bond | | | 8.92000 | 8.90000 | | | 0.00 | 0 | 0.00 |
| R189 On 31/03/2013 Spot Bond | | | 207.29107 | 207.27177 | | | 0.00 | 0 | 0.00 |
| R197 On 07/12/2023 Spot Bond | | | 229.51086 | 229.48110 | | | 0.00 | 0 | 0.00 |
| R201 On 21/12/2014 Spot Bond | | | 7.33500 | 7.33000 | | | 0.00 | 0 | 0.00 |
| R202 On 07/12/2033 Spot Bond | | | 2.65000 | 2.65000 | | | 0.00 | 0 | 0.00 |
| R203 On 15/09/2017 Spot Bond | | | 8.38000 | 8.37000 | | | 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 | 21/12/2018 | Spot Bond | | | 8.56000 | 8.55500 | | | 0.00 | 0 | 0.00 |
| R206 | On | 15/01/2014 | Spot Bond | | | 7.01000 | 7.00500 | | | 0.00 | 0 | 0.00 |
| R207 | On | 15/01/2020 | Spot Bond | | | 8.61000 | 8.60500 | | | 0.00 | 0 | 0.00 |
| R208 | On | 31/03/2021 | Spot Bond | | | 8.66000 | 8.66500 | | | 0.00 | 0 | 0.00 |
| R209 | On | 31/03/2036 | Spot Bond | | | 9.01000 | 8.99000 | | | 0.00 | 0 | 0.00 |
| R210 | On | 31/03/2028 | Spot Bond | | | 2.70000 | 2.70000 | | | 0.00 | 0 | 0.00 |
| R211 | On | 31/01/2017 | Spot Bond | | | 2.18000 | 2.13000 | | | 0.00 | 0 | 0.00 |
| R212 | On | 31/01/2022 | Spot Bond | | | 2.69000 | 2.69000 | | | 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 |
| Grand Total: | | | | | | | | | | 81,149,185.18 | 11,793 | 811,742.00 |