



Daily MTM Report

Daily summary for: 18/11/2010

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| Derivatives | | | | | | | | | |
| \$ / R On 13/12/2010 Foreign Exchange Future | | | 7.01020 | 7.04220 | | 14.81 | 43,862,821.40 | 6,257 | 262,803.00 |
| \$ / R On 13/12/2010 Foreign Exchange Future | 15.95 | Call | | 0.00000 | 0,000 | 46.53 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Foreign Exchange Future | 15.95 | Put | | 8,908.00000 | 8,940,000 | 46.53 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Foreign Exchange Future | 13.95 | Call | | 0.00000 | 0,000 | 43.74 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Foreign Exchange Future | 13.95 | Put | | 6,908.00000 | 6,940,000 | 43.74 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Foreign Exchange Future | 11.95 | Call | | 0.00000 | 0,000 | 38.18 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Foreign Exchange Future | 11.95 | Put | | 4,908.00000 | 4,940,000 | 38.18 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Foreign Exchange Future | 9.95 | Call | | 0.00000 | 0,000 | 31.72 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Foreign Exchange Future | 9.95 | Put | | 2,908.00000 | 2,940,000 | 31.72 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Foreign Exchange Future | 7.95 | Call | | 2.00000 | 2,000 | 21.25 | 0.00 | 0 | 1,000.00 |
| \$ / R On 13/12/2010 Foreign Exchange Future | 7.95 | Put | | 910.00000 | 942,000 | 21.25 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Foreign Exchange Future | 6.95 | Call | | 168.00000 | 143,000 | 15.15 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Foreign Exchange Future | 6.95 | Put | | 76.00000 | 83,000 | 15.15 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Foreign Exchange Future | 5.95 | Call | | 1,092.00000 | 1,060,000 | 21.30 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Foreign Exchange Future | 5.95 | Put | | 0.00000 | 0,000 | 21.30 | 0.00 | 0 | 0.00 |
| \$ / R On 13/12/2010 Foreign Exchange Future | 4.95 | Call | | 2,092.00000 | 2,060,000 | 17.80 | 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 | 13/12/2010 | Foreign Exchange Future | 4.95 | Put | | 0.00000 | 0,000 | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.95 | Call | | 3,092.00000 | 3,060,000 | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.95 | Put | | 0.00000 | 0,000 | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.55 | Call | | 0.00000 | 0,000 | 25.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.55 | Put | | 1,508.00000 | 1,540,000 | 25.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.00 | Call | | 0.00000 | 0,000 | 46.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.00 | Put | | 8,958.00000 | 8,990,000 | 46.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.00 | Call | | 0.00000 | 0,000 | 43.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.00 | Put | | 6,958.00000 | 6,990,000 | 43.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.00 | Call | | 0.00000 | 0,000 | 38.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.00 | Put | | 4,958.00000 | 4,990,000 | 38.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.00 | Call | | 0.00000 | 0,000 | 31.89 | 0.00 | 0 | 300.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.00 | Put | | 2,958.00000 | 2,990,000 | 31.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.00 | Call | | 137.00000 | 114,000 | 14.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.00 | Put | | 95.00000 | 104,000 | 14.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.00 | Call | | 1,042.00000 | 1,011,000 | 21.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.00 | Put | | 0.00000 | 1,000 | 21.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.00 | Call | | 2,042.00000 | 2,010,000 | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.00 | Put | | 0.00000 | 0,000 | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.00 | Call | | 3,042.00000 | 3,010,000 | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.00 | Put | | 0.00000 | 0,000 | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.05 | Call | | 0.00000 | 0,000 | 46.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.05 | Put | | 9,008.00000 | 9,040,000 | 46.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.05 | Call | | 0.00000 | 0,000 | 44.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.05 | Put | | 7,008.00000 | 7,040,000 | 44.01 | 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 | 13/12/2010 | Foreign Exchange Future | 12.05 | Call | | 0.00000 | 0,000 | 38.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.05 | Put | | 5,008.00000 | 5,040,000 | 38.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.05 | Call | | 0.00000 | 0,000 | 32.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.05 | Put | | 3,008.00000 | 3,040,000 | 32.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.05 | Call | | 1.00000 | 1,000 | 21.92 | 0.00 | 0 | 16,000.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.05 | Put | | 1,009.00000 | 1,041,000 | 21.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.05 | Call | | 109.00000 | 92,000 | 15.15 | 0.00 | 0 | 10,534.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.05 | Put | | 117.00000 | 132,000 | 15.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.05 | Call | | 993.00000 | 961,000 | 21.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.05 | Put | | 1.00000 | 1,000 | 21.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.05 | Call | | 1,992.00000 | 1,960,000 | 17.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.05 | Put | | 0.00000 | 0,000 | 17.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.05 | Call | | 2,992.00000 | 2,960,000 | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.05 | Put | | 0.00000 | 0,000 | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.10 | Call | | 0.00000 | 0,000 | 46.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.10 | Put | | 9,058.00000 | 9,090,000 | 46.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.10 | Call | | 0.00000 | 0,000 | 44.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.10 | Put | | 7,058.00000 | 7,090,000 | 44.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.10 | Call | | 0.00000 | 0,000 | 38.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.10 | Put | | 5,058.00000 | 5,090,000 | 38.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.10 | Call | | 0.00000 | 0,000 | 32.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.10 | Put | | 3,058.00000 | 3,090,000 | 32.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.10 | Call | | 1.00000 | 1,000 | 22.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.10 | Put | | 1,059.00000 | 1,091,000 | 22.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.10 | Call | | 89.00000 | 75,000 | 15.49 | 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 | 13/12/2010 | Foreign Exchange Future | 7.10 | Put | | 147.00000 | 165,000 | 15.49 | 0.00 | 0 | 100.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.10 | Call | | 943.00000 | 911,000 | 20.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.10 | Put | | 1.00000 | 1,000 | 20.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.10 | Call | | 1,942.00000 | 1,910,000 | 18.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.10 | Put | | 0.00000 | 0,000 | 18.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.10 | Call | | 2,942.00000 | 2,910,000 | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.10 | Put | | 0.00000 | 0,000 | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.00 | Call | | 2.00000 | 1,000 | 21.59 | 0.00 | 0 | 27,690.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.00 | Put | | 960.00000 | 991,000 | 21.59 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.15 | Call | | 0.00000 | 0,000 | 46.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.15 | Put | | 9,108.00000 | 9,140,000 | 46.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.15 | Call | | 0.00000 | 0,000 | 44.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.15 | Put | | 7,108.00000 | 7,140,000 | 44.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.15 | Call | | 0.00000 | 0,000 | 38.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.15 | Put | | 5,108.00000 | 5,140,000 | 38.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.15 | Call | | 0.00000 | 0,000 | 32.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.15 | Put | | 3,108.00000 | 3,140,000 | 32.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.15 | Call | | 1.00000 | 1,000 | 22.60 | 0.00 | 0 | 4,400.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.15 | Put | | 1,109.00000 | 1,141,000 | 22.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.15 | Call | | 72.00000 | 60,000 | 15.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.15 | Put | | 180.00000 | 200,000 | 15.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.15 | Call | | 893.00000 | 861,000 | 20.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.15 | Put | | 1.00000 | 1,000 | 20.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.15 | Call | | 1,892.00000 | 1,860,000 | 18.35 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.15 | Put | | 0.00000 | 0,000 | 18.35 | 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 | 13/12/2010 | Foreign Exchange Future | 4.15 | Call | | 2,892.00000 | 2,860,000 | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.15 | Put | | 0.00000 | 0,000 | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.20 | Call | | 0.00000 | 0,000 | 46.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.20 | Put | | 9,158.00000 | 9,190,000 | 46.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.20 | Call | | 0.00000 | 0,000 | 44.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.20 | Put | | 7,158.00000 | 7,190,000 | 44.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.20 | Call | | 0.00000 | 0,000 | 38.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.20 | Put | | 5,158.00000 | 5,190,000 | 38.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.20 | Call | | 0.00000 | 0,000 | 32.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.20 | Put | | 3,158.00000 | 3,190,000 | 32.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.20 | Call | | 1.00000 | 1,000 | 22.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.20 | Put | | 1,159.00000 | 1,191,000 | 22.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.20 | Call | | 58.00000 | 48,000 | 16.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.20 | Put | | 216.00000 | 238,000 | 16.17 | 0.00 | 0 | 3,500.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.20 | Call | | 843.00000 | 811,000 | 20.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.20 | Put | | 1.00000 | 1,000 | 20.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.20 | Call | | 1,842.00000 | 1,810,000 | 18.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.20 | Put | | 0.00000 | 0,000 | 18.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.20 | Call | | 2,842.00000 | 2,810,000 | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.20 | Put | | 0.00000 | 0,000 | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.25 | Call | | 0.00000 | 0,000 | 46.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.25 | Put | | 9,208.00000 | 9,240,000 | 46.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.25 | Call | | 0.00000 | 0,000 | 44.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.25 | Put | | 7,208.00000 | 7,240,000 | 44.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.25 | Call | | 0.00000 | 0,000 | 39.04 | 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 | 13/12/2010 | Foreign Exchange Future | 12.25 | Put | | 5,208.00000 | 5,240,000 | 39.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.25 | Call | | 0.00000 | 0,000 | 32.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.25 | Put | | 3,208.00000 | 3,240,000 | 32.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.25 | Call | | 1.00000 | 1,000 | 23.28 | 0.00 | 0 | 4,000.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.25 | Put | | 1,209.00000 | 1,241,000 | 23.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.25 | Call | | 47.00000 | 38,000 | 16.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.25 | Put | | 255.00000 | 278,000 | 16.51 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.25 | Call | | 794.00000 | 762,000 | 19.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.25 | Put | | 2.00000 | 2,000 | 19.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.25 | Call | | 1,792.00000 | 1,760,000 | 18.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.25 | Put | | 0.00000 | 0,000 | 18.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.25 | Call | | 2,792.00000 | 2,760,000 | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.25 | Put | | 0.00000 | 0,000 | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.45 | Call | | 0.00000 | 0,000 | 46.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.45 | Put | | 9,408.00000 | 9,440,000 | 46.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.45 | Call | | 0.00000 | 0,000 | 45.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.45 | Put | | 7,408.00000 | 7,440,000 | 45.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.45 | Call | | 0.00000 | 0,000 | 39.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.45 | Put | | 5,408.00000 | 5,440,000 | 39.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.45 | Call | | 0.00000 | 0,000 | 33.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.45 | Put | | 3,408.00000 | 3,440,000 | 33.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.45 | Call | | 0.00000 | 0,000 | 24.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.45 | Put | | 1,408.00000 | 1,440,000 | 24.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.45 | Call | | 19.00000 | 15,000 | 17.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.45 | Put | | 427.00000 | 455,000 | 17.86 | 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 | 13/12/2010 | Foreign Exchange Future | 6.45 | Call | | 598.00000 | 566,000 | 18.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.45 | Put | | 6.00000 | 6,000 | 18.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.45 | Call | | 1,592.00000 | 1,560,000 | 19.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.45 | Put | | 0.00000 | 0,000 | 19.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.45 | Call | | 2,592.00000 | 2,560,000 | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.45 | Put | | 0.00000 | 0,000 | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.40 | Call | | 0.00000 | 0,000 | 46.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.40 | Put | | 9,358.00000 | 9,390,000 | 46.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.40 | Call | | 0.00000 | 0,000 | 44.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.40 | Put | | 7,358.00000 | 7,390,000 | 44.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.40 | Call | | 0.00000 | 0,000 | 39.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.40 | Put | | 5,358.00000 | 5,390,000 | 39.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.40 | Call | | 0.00000 | 0,000 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.40 | Put | | 3,358.00000 | 3,390,000 | 33.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.40 | Call | | 0.00000 | 0,000 | 24.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.40 | Put | | 1,358.00000 | 1,390,000 | 24.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.40 | Call | | 24.00000 | 19,000 | 17.52 | 0.00 | 0 | 13,307.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.40 | Put | | 382.00000 | 409,000 | 17.52 | 0.00 | 0 | 48,000.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.40 | Call | | 646.00000 | 614,000 | 18.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.40 | Put | | 4.00000 | 4,000 | 18.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.40 | Call | | 1,642.00000 | 1,610,000 | 19.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.40 | Put | | 0.00000 | 0,000 | 19.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.40 | Call | | 2,642.00000 | 2,610,000 | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.40 | Put | | 0.00000 | 0,000 | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.60 | Call | | 0.00000 | 0,000 | 25.65 | 0.00 | 0 | 3,185.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.60 | Put | | 1,558.00000 | 1,590,000 | 25.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.50 | Call | | 0.00000 | 0,000 | 46.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.50 | Put | | 9,458.00000 | 9,490,000 | 46.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.50 | Call | | 0.00000 | 0,000 | 45.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.50 | Put | | 7,458.00000 | 7,490,000 | 45.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.50 | Call | | 0.00000 | 0,000 | 39.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.50 | Put | | 5,458.00000 | 5,490,000 | 39.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.50 | Call | | 0.00000 | 0,000 | 33.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.50 | Put | | 3,458.00000 | 3,490,000 | 33.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.50 | Call | | 0.00000 | 0,000 | 24.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.50 | Put | | 1,458.00000 | 1,490,000 | 24.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.50 | Call | | 15.00000 | 12,000 | 18.20 | 0.00 | 0 | 33,300.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.50 | Put | | 473.00000 | 502,000 | 18.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.50 | Call | | 549.00000 | 518,000 | 18.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.50 | Put | | 7.00000 | 8,000 | 18.15 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.50 | Call | | 1,542.00000 | 1,510,000 | 19.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.50 | Put | | 0.00000 | 0,000 | 19.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.50 | Call | | 2,542.00000 | 2,510,000 | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.50 | Put | | 0.00000 | 0,000 | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.30 | Call | | 1.00000 | 0,000 | 23.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.30 | Put | | 1,259.00000 | 1,290,000 | 23.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.85 | Call | | 0.00000 | 0,000 | 46.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.85 | Put | | 8,808.00000 | 8,840,000 | 46.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.85 | Call | | 0.00000 | 0,000 | 43.47 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.85 | Put | | 6,808.00000 | 6,840,000 | 43.47 | 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 | 13/12/2010 | Foreign Exchange Future | 11.85 | Call | | 0.00000 | 0,000 | 37.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.85 | Put | | 4,808.00000 | 4,840,000 | 37.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.85 | Call | | 0.00000 | 0,000 | 31.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.85 | Put | | 2,808.00000 | 2,840,000 | 31.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.85 | Call | | 3.00000 | 3,000 | 20.57 | 0.00 | 0 | 14,644.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.85 | Put | | 811.00000 | 843,000 | 20.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.85 | Call | | 240.00000 | 212,000 | 15.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.85 | Put | | 48.00000 | 52,000 | 15.81 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.85 | Call | | 1,192.00000 | 1,160,000 | 20.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.85 | Put | | 0.00000 | 0,000 | 20.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.85 | Call | | 2,192.00000 | 2,160,000 | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.85 | Put | | 0.00000 | 0,000 | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.85 | Call | | 3,192.00000 | 3,160,000 | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.85 | Put | | 0.00000 | 0,000 | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.90 | Call | | 0.00000 | 0,000 | 46.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.90 | Put | | 8,858.00000 | 8,890,000 | 46.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.90 | Call | | 0.00000 | 0,000 | 43.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.90 | Put | | 6,858.00000 | 6,890,000 | 43.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.90 | Call | | 0.00000 | 0,000 | 38.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.90 | Put | | 4,858.00000 | 4,890,000 | 38.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.90 | Call | | 0.00000 | 0,000 | 31.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.90 | Put | | 2,858.00000 | 2,890,000 | 31.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.90 | Call | | 3.00000 | 2,000 | 20.91 | 0.00 | 0 | 30,000.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.90 | Put | | 861.00000 | 892,000 | 20.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.90 | Call | | 203.00000 | 176,000 | 15.48 | 0.00 | 0 | 30,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.90 | Put | | 61.00000 | 66,000 | 15.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.90 | Call | | 1,142.00000 | 1,110,000 | 21.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.90 | Put | | 0.00000 | 0,000 | 21.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.90 | Call | | 2,142.00000 | 2,110,000 | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.90 | Put | | 0.00000 | 0,000 | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.90 | Call | | 3,142.00000 | 3,110,000 | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.90 | Put | | 0.00000 | 0,000 | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.30 | Call | | 0.00000 | 0,000 | 46.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.30 | Put | | 9,258.00000 | 9,290,000 | 46.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.30 | Call | | 0.00000 | 0,000 | 44.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.30 | Put | | 7,258.00000 | 7,290,000 | 44.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.30 | Call | | 0.00000 | 0,000 | 39.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.30 | Put | | 5,258.00000 | 5,290,000 | 39.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.30 | Call | | 0.00000 | 0,000 | 32.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.30 | Put | | 3,258.00000 | 3,290,000 | 32.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.30 | Call | | 37.00000 | 31,000 | 16.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.30 | Put | | 295.00000 | 321,000 | 16.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.30 | Call | | 744.00000 | 712,000 | 19.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.30 | Put | | 2.00000 | 2,000 | 19.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.30 | Call | | 1,742.00000 | 1,710,000 | 18.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.30 | Put | | 0.00000 | 0,000 | 18.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.30 | Call | | 2,742.00000 | 2,710,000 | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.30 | Put | | 0.00000 | 0,000 | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.35 | Call | | 0.00000 | 0,000 | 46.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.35 | Put | | 9,308.00000 | 9,340,000 | 46.53 | 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 | 13/12/2010 | Foreign Exchange Future | 14.35 | Call | | 0.00000 | 0,000 | 44.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.35 | Put | | 7,308.00000 | 7,340,000 | 44.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.35 | Call | | 0.00000 | 0,000 | 39.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.35 | Put | | 5,308.00000 | 5,340,000 | 39.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.35 | Call | | 0.00000 | 0,000 | 33.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.35 | Put | | 3,308.00000 | 3,340,000 | 33.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.35 | Call | | 0.00000 | 0,000 | 23.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.35 | Put | | 1,308.00000 | 1,340,000 | 23.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.35 | Call | | 30.00000 | 24,000 | 17.18 | 0.00 | 0 | 2,040.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.35 | Put | | 338.00000 | 364,000 | 17.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.35 | Call | | 695.00000 | 663,000 | 19.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.35 | Put | | 3.00000 | 3,000 | 19.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.35 | Call | | 1,692.00000 | 1,660,000 | 19.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.35 | Put | | 0.00000 | 0,000 | 19.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.35 | Call | | 2,692.00000 | 2,660,000 | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.35 | Put | | 0.00000 | 0,000 | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.05 | Call | | 0.00000 | 0,000 | 46.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.05 | Put | | 8,008.00000 | 8,040,000 | 46.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.05 | Call | | 0.00000 | 0,000 | 41.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.05 | Put | | 6,008.00000 | 6,040,000 | 41.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.05 | Call | | 0.00000 | 0,000 | 35.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.05 | Put | | 4,008.00000 | 4,040,000 | 35.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.05 | Call | | 0.00000 | 0,000 | 28.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.05 | Put | | 2,008.00000 | 2,040,000 | 28.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.05 | Call | | 3,992.00000 | 3,960,000 | 17.80 | 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 | 13/12/2010 | Foreign Exchange Future | 3.05 | Put | | 0.00000 | 0,000 | 17.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.10 | Put | | 2,058.00000 | 2,090,000 | 28.71 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.10 | Call | | 0.00000 | 0,000 | 28.71 | 0.00 | 0 | 500.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.50 | Call | | 0.00000 | 0,000 | 30.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.50 | Put | | 2,458.00000 | 2,490,000 | 30.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.20 | Call | | 0.00000 | 0,000 | 29.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.20 | Put | | 2,158.00000 | 2,190,000 | 29.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.55 | Call | | 0.00000 | 0,000 | 30.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.55 | Put | | 2,508.00000 | 2,540,000 | 30.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.80 | Call | | 4.00000 | 3,000 | 20.23 | 0.00 | 0 | 2,423.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.80 | Put | | 762.00000 | 793,000 | 20.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.90 | Put | | 1,858.00000 | 1,890,000 | 27.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.90 | Call | | 0.00000 | 0,000 | 27.68 | 0.00 | 0 | 30,000.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.60 | Put | | 568.00000 | 598,000 | 18.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.60 | Call | | 10.00000 | 8,000 | 18.88 | 0.00 | 0 | 15,000.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.80 | Put | | 1,758.00000 | 1,790,000 | 27.01 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.80 | Call | | 0.00000 | 0,000 | 27.01 | 0.00 | 0 | 15,000.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.70 | Call | | 6.00000 | 5,000 | 19.55 | 0.00 | 0 | 1,000.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.70 | Put | | 664.00000 | 695,000 | 19.55 | 0.00 | 0 | 500.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.00 | Put | | 1,958.00000 | 1,990,000 | 28.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.00 | Call | | 0.00000 | 0,000 | 28.36 | 0.00 | 0 | 20,000.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.55 | Put | | 520.00000 | 550,000 | 18.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.55 | Call | | 12.00000 | 10,000 | 18.54 | 0.00 | 0 | 6,534.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | | | 7.09590 | 7.12640 | | 15.03 | 1,305,645.60 | 184 | 69,474.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 8.00 | Call | | 57.00000 | 53,000 | 18.95 | 0.00 | 0 | 33,350.00 |

| 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 | 8.00 | Put | | 931.00000 | 957,000 | 18.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 8.05 | Call | | 53.00000 | 49,000 | 19.17 | 0.00 | 0 | 340.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 8.05 | Put | | 977.00000 | 1,003,000 | 19.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.95 | Call | | 62.00000 | 57,000 | 18.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.95 | Put | | 886.00000 | 911,000 | 18.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 8.50 | Put | | 1,402.00000 | 1,430,000 | 21.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 8.50 | Call | | 28.00000 | 26,000 | 21.14 | 0.00 | 0 | 30,000.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 10.50 | Put | | 3,375.00000 | 3,405,000 | 25.19 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 10.50 | Call | | 1.00000 | 1,000 | 25.19 | 0.00 | 0 | 30,000.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.30 | Put | | 354.00000 | 372,000 | 15.90 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.30 | Call | | 180.00000 | 168,000 | 15.90 | 0.00 | 0 | 33,350.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 8.40 | Put | | 1,306.00000 | 1,334,000 | 20.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 8.40 | Call | | 32.00000 | 30,000 | 20.70 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.50 | Put | | 502.00000 | 523,000 | 16.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.50 | Call | | 128.00000 | 119,000 | 16.77 | 0.00 | 0 | 12,000.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.55 | Put | | 542.00000 | 563,000 | 16.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.55 | Call | | 118.00000 | 109,000 | 16.99 | 0.00 | 0 | 871.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.60 | Put | | 582.00000 | 604,000 | 17.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.60 | Call | | 108.00000 | 100,000 | 17.21 | 0.00 | 0 | 500.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.25 | Put | | 320.00000 | 337,000 | 15.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.25 | Call | | 196.00000 | 183,000 | 15.68 | 0.00 | 0 | 7,500.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.10 | Put | | 227.00000 | 242,000 | 15.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.10 | Call | | 253.00000 | 238,000 | 15.03 | 19,040.00 | 80 | 1,280.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.40 | Put | | 426.00000 | 445,000 | 16.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.40 | Call | | 152.00000 | 141,000 | 16.34 | 0.00 | 0 | 65.00 |

| 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 | 7.15 | Put | | 257.00000 | 272,000 | 15.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.15 | Call | | 233.00000 | 218,000 | 15.24 | 0.00 | 0 | 500.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | | | 7.18700 | 7.22990 | | 15.22 | 15,825,774.00 | 2,202 | 17,549.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.45 | Call | | 254.00000 | 238,000 | 16.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.45 | Put | | 474.00000 | 501,000 | 16.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.50 | Call | | 239.00000 | 224,000 | 16.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.50 | Put | | 509.00000 | 537,000 | 16.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.40 | Call | | 269.00000 | 253,000 | 15.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.40 | Put | | 439.00000 | 466,000 | 15.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.70 | Call | | 649.00000 | 617,000 | 15.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.70 | Put | | 119.00000 | 130,000 | 15.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | | | 7.29100 | 7.33820 | | 15.39 | 0.00 | 0 | 288.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.05 | Call | | 214.00000 | 205,000 | 17.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.05 | Put | | 926.00000 | 964,000 | 17.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.10 | Call | | 205.00000 | 196,000 | 17.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.10 | Put | | 967.00000 | 1,005,000 | 17.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.00 | Call | | 223.00000 | 214,000 | 17.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.00 | Put | | 885.00000 | 923,000 | 17.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | | | 9.31660 | 9.34370 | | 18.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.20 | Call | | 1,712.00000 | 1,683,000 | 19.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.20 | Put | | 1,568.00000 | 1,566,000 | 19.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.25 | Call | | 1,694.00000 | 1,665,000 | 19.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.25 | Put | | 1,600.00000 | 1,598,000 | 19.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.15 | Call | | 1,730.00000 | 1,700,000 | 19.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.15 | Put | | 1,536.00000 | 1,533,000 | 19.63 | 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 | 13/12/2010 | Foreign Exchange Future | | | 7.01020 | 7.04220 | | 14.81 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/12/2010 | Foreign Exchange Future | 7.00 | Call | | 13,668.00000 | 11,351,000 | 14.81 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/12/2010 | Foreign Exchange Future | 7.00 | Put | | 9,448.00000 | 10,331,000 | 14.81 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/12/2010 | Foreign Exchange Future | 7.05 | Call | | 10,857.00000 | 9,243,000 | 15.15 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/12/2010 | Foreign Exchange Future | 7.05 | Put | | 11,637.00000 | 13,223,000 | 15.15 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/12/2010 | Foreign Exchange Future | 6.95 | Call | | 16,811.00000 | 14,307,000 | 15.15 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/12/2010 | Foreign Exchange Future | 6.95 | Put | | 7,591.00000 | 8,287,000 | 15.15 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 14/03/2011 | Foreign Exchange Future | | | 7.09590 | 7.12640 | | 15.03 | 0.00 | 0 | 20.00 |
| \$ / R M/On | 14/03/2011 | Foreign Exchange Future | 7.00 | Call | | 30,784.00000 | 29,002,000 | 15.08 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 14/03/2011 | Foreign Exchange Future | 7.00 | Put | | 18,144.00000 | 19,412,000 | 15.08 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 14/03/2011 | Foreign Exchange Future | 7.05 | Call | | 27,977.00000 | 26,306,000 | 15.06 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 14/03/2011 | Foreign Exchange Future | 7.05 | Put | | 20,337.00000 | 21,716,000 | 15.06 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 14/03/2011 | Foreign Exchange Future | 6.95 | Call | | 33,755.00000 | 31,862,000 | 15.11 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 14/03/2011 | Foreign Exchange Future | 6.95 | Put | | 16,115.00000 | 17,272,000 | 15.11 | 0.00 | 0 | 0.00 |
| £ / R On | 13/12/2010 | Foreign Exchange Future | | | 11.22140 | 11.20900 | | 13.82 | 235,649.40 | 21 | 22,607.00 |
| £ / R On | 13/12/2010 | Foreign Exchange Future | 11.90 | Call | | 21.00000 | 22,000 | 16.88 | 0.00 | 0 | 0.00 |
| £ / R On | 13/12/2010 | Foreign Exchange Future | 11.90 | Put | | 712.00000 | 701,000 | 16.88 | 0.00 | 0 | 0.00 |
| £ / R On | 13/12/2010 | Foreign Exchange Future | 11.85 | Put | | 666.00000 | 654,000 | 16.66 | 0.00 | 0 | 0.00 |
| £ / R On | 13/12/2010 | Foreign Exchange Future | 11.85 | Call | | 25.00000 | 25,000 | 16.66 | 0.00 | 0 | 50.00 |
| £ / R On | 14/03/2011 | Foreign Exchange Future | | | 11.34970 | 11.33410 | | 14.35 | 102,147.30 | 9 | 20,667.00 |
| £ / R On | 14/03/2011 | Foreign Exchange Future | 11.80 | Call | | 212.00000 | 213,000 | 15.29 | 0.00 | 0 | 0.00 |
| £ / R On | 14/03/2011 | Foreign Exchange Future | 11.80 | Put | | 678.00000 | 663,000 | 15.29 | 0.00 | 0 | 0.00 |
| £ / R On | 14/03/2011 | Foreign Exchange Future | 11.85 | Call | | 199.00000 | 200,000 | 15.39 | 0.00 | 0 | 0.00 |
| £ / R On | 14/03/2011 | Foreign Exchange Future | 11.85 | Put | | 715.00000 | 700,000 | 15.39 | 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 | 11.75 | Call | | 225.00000 | 226,000 | 15.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/03/2011 | Foreign Exchange Future | 11.75 | Put | | 641.00000 | 626,000 | 15.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/03/2011 | Foreign Exchange Future | 11.45 | Put | | 439.00000 | 425,000 | 14.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/03/2011 | Foreign Exchange Future | 11.45 | Call | | 323.00000 | 325,000 | 14.56 | 0.00 | 0 | 870.00 |
| £ / R | On | 14/03/2011 | Foreign Exchange Future | 12.55 | Put | | 1,301.00000 | 1,284,000 | 16.86 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/03/2011 | Foreign Exchange Future | 12.55 | Call | | 85.00000 | 84,000 | 16.86 | 0.00 | 0 | 870.00 |
| £ / R | On | 14/03/2011 | Foreign Exchange Future | 12.00 | Put | | 832.00000 | 816,000 | 15.71 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/03/2011 | Foreign Exchange Future | 12.00 | Call | | 166.00000 | 166,000 | 15.71 | 0.00 | 0 | 150.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | | | 11.48430 | 11.48680 | | 14.50 | 9,095,565.60 | 792 | 1,901.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.85 | Call | | 371.00000 | 367,000 | 15.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.85 | Put | | 734.00000 | 733,000 | 15.13 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.90 | Call | | 356.00000 | 352,000 | 15.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.90 | Put | | 769.00000 | 768,000 | 15.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.80 | Call | | 387.00000 | 383,000 | 15.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.80 | Put | | 700.00000 | 699,000 | 15.04 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/12/2010 | Foreign Exchange Future | | | 0.08420 | 0.08460 | | 17.75 | 0.00 | 0 | 286.00 |
| ¥ / R | On | 13/12/2010 | Foreign Exchange Future | 0.09 | Call | | 121.00000 | 105,000 | 20.43 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/12/2010 | Foreign Exchange Future | 0.09 | Put | | 261.00000 | 285,000 | 20.43 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/12/2010 | Foreign Exchange Future | 0.10 | Call | | 7.00000 | 5,000 | 25.32 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/12/2010 | Foreign Exchange Future | 0.10 | Put | | 1,147.00000 | 1,185,000 | 25.32 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/12/2010 | Foreign Exchange Future | 0.08 | Call | | 863.00000 | 824,000 | 19.79 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/12/2010 | Foreign Exchange Future | 0.08 | Put | | 3.00000 | 4,000 | 19.79 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | | | 0.08530 | 0.08570 | | 21.07 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | 0.09 | Call | | 327.00000 | 311,000 | 20.14 | 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 | 0.09 | Put | | 457.00000 | 481,000 | 20.14 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | 0.10 | Call | | 108.00000 | 102,000 | 23.19 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | 0.10 | Put | | 1,238.00000 | 1,272,000 | 23.19 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | 0.08 | Call | | 928.00000 | 894,000 | 17.66 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | 0.08 | Put | | 58.00000 | 64,000 | 17.66 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | | | 9.55260 | 9.53170 | | 11.88 | 1,251,390.60 | 131 | 11,462.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.20 | Call | | 0.00000 | 0,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.20 | Put | | 10,668.00000 | 10,647,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.20 | Call | | 0.00000 | 0,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.20 | Put | | 8,668.00000 | 8,647,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.20 | Call | | 0.00000 | 0,000 | 35.07 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.20 | Put | | 6,668.00000 | 6,647,000 | 35.07 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.20 | Call | | 0.00000 | 0,000 | 30.30 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.20 | Put | | 4,668.00000 | 4,647,000 | 30.30 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.20 | Call | | 0.00000 | 0,000 | 24.89 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.20 | Put | | 2,668.00000 | 2,647,000 | 24.89 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.20 | Call | | 0.00000 | 0,000 | 21.09 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.20 | Put | | 1,668.00000 | 1,647,000 | 21.09 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.20 | Call | | 9.00000 | 9,000 | 15.51 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.20 | Put | | 677.00000 | 656,000 | 15.51 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.20 | Call | | 362.00000 | 378,000 | 13.69 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.20 | Put | | 30.00000 | 25,000 | 13.69 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.20 | Call | | 1,332.00000 | 1,353,000 | 18.14 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.20 | Put | | 0.00000 | 0,000 | 18.14 | 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 | 13/12/2010 | Foreign Exchange Future | 12.05 | Call | | 0.00000 | 0,000 | 24.46 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.05 | Put | | 2,518.00000 | 2,497,000 | 24.46 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.25 | Call | | 0.00000 | 0,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.25 | Put | | 10,718.00000 | 10,697,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.25 | Call | | 0.00000 | 0,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.25 | Put | | 8,718.00000 | 8,697,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.25 | Call | | 0.00000 | 0,000 | 35.18 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.25 | Put | | 6,718.00000 | 6,697,000 | 35.18 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.25 | Call | | 0.00000 | 0,000 | 30.43 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.25 | Put | | 4,718.00000 | 4,697,000 | 30.43 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.25 | Call | | 0.00000 | 0,000 | 25.03 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.25 | Put | | 2,718.00000 | 2,697,000 | 25.03 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.25 | Call | | 0.00000 | 0,000 | 21.37 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.25 | Put | | 1,718.00000 | 1,697,000 | 21.37 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.25 | Call | | 8.00000 | 7,000 | 15.79 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.25 | Put | | 726.00000 | 704,000 | 15.79 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.25 | Call | | 320.00000 | 335,000 | 13.43 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.25 | Put | | 38.00000 | 32,000 | 13.43 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.25 | Call | | 1,282.00000 | 1,303,000 | 17.98 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.25 | Put | | 0.00000 | 0,000 | 17.98 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.95 | Call | | 0.00000 | 0,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.95 | Put | | 11,418.00000 | 11,397,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.95 | Call | | 0.00000 | 0,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.95 | Put | | 9,418.00000 | 9,397,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.95 | Call | | 0.00000 | 0,000 | 36.79 | 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 | 13/12/2010 | Foreign Exchange Future | 16.95 | Put | | 7,418.00000 | 7,397,000 | 36.79 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.95 | Call | | 0.00000 | 0,000 | 32.12 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.95 | Put | | 5,418.00000 | 5,397,000 | 32.12 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.95 | Call | | 0.00000 | 0,000 | 27.02 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.95 | Put | | 3,418.00000 | 3,397,000 | 27.02 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.95 | Call | | 0.00000 | 0,000 | 24.18 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.95 | Put | | 2,418.00000 | 2,397,000 | 24.18 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.95 | Call | | 1.00000 | 1,000 | 19.69 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.95 | Put | | 1,419.00000 | 1,398,000 | 19.69 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.95 | Call | | 25.00000 | 25,000 | 14.11 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.95 | Put | | 443.00000 | 422,000 | 14.11 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.95 | Call | | 591.00000 | 610,000 | 14.98 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.95 | Put | | 9.00000 | 7,000 | 14.98 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.85 | Call | | 0.00000 | 0,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.85 | Put | | 11,318.00000 | 11,297,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.85 | Call | | 0.00000 | 0,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.85 | Put | | 9,318.00000 | 9,297,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.85 | Call | | 0.00000 | 0,000 | 36.56 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.85 | Put | | 7,318.00000 | 7,297,000 | 36.56 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.85 | Call | | 0.00000 | 0,000 | 31.88 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.85 | Put | | 5,318.00000 | 5,297,000 | 31.88 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.85 | Call | | 0.00000 | 0,000 | 26.74 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.85 | Put | | 3,318.00000 | 3,297,000 | 26.74 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.85 | Call | | 0.00000 | 0,000 | 23.90 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.85 | Put | | 2,318.00000 | 2,297,000 | 23.90 | 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 | 13/12/2010 | Foreign Exchange Future | 10.85 | Call | | 1.00000 | 1,000 | 19.14 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.85 | Put | | 1,319.00000 | 1,298,000 | 19.14 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.85 | Call | | 38.00000 | 37,000 | 13.55 | 0.00 | 0 | 750.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.85 | Put | | 356.00000 | 334,000 | 13.55 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.85 | Call | | 687.00000 | 707,000 | 15.49 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.85 | Put | | 5.00000 | 4,000 | 15.49 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.00 | Call | | 0.00000 | 0,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.00 | Put | | 10,468.00000 | 10,447,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.00 | Call | | 0.00000 | 0,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.00 | Put | | 8,468.00000 | 8,447,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.00 | Call | | 0.00000 | 0,000 | 34.61 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.00 | Put | | 6,468.00000 | 6,447,000 | 34.61 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.00 | Call | | 0.00000 | 0,000 | 29.82 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.00 | Put | | 4,468.00000 | 4,447,000 | 29.82 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.00 | Call | | 0.00000 | 0,000 | 24.32 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.00 | Put | | 2,468.00000 | 2,447,000 | 24.32 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.00 | Call | | 1.00000 | 1,000 | 19.97 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.00 | Put | | 1,469.00000 | 1,448,000 | 19.97 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.00 | Call | | 21.00000 | 20,000 | 14.39 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.00 | Put | | 489.00000 | 467,000 | 14.39 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.00 | Call | | 543.00000 | 562,000 | 14.72 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.00 | Put | | 11.00000 | 9,000 | 14.72 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.00 | Call | | 1,532.00000 | 1,553,000 | 18.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.00 | Put | | 0.00000 | 0,000 | 18.77 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.10 | Call | | 0.00000 | 0,000 | 38.17 | 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 | 13/12/2010 | Foreign Exchange Future | 20.10 | Put | | 10,568.00000 | 10,547,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.10 | Call | | 0.00000 | 0,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.10 | Put | | 8,568.00000 | 8,547,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.10 | Call | | 0.00000 | 0,000 | 34.84 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.10 | Put | | 6,568.00000 | 6,547,000 | 34.84 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.10 | Call | | 0.00000 | 0,000 | 30.06 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.10 | Put | | 4,568.00000 | 4,547,000 | 30.06 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.10 | Call | | 0.00000 | 0,000 | 24.61 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.10 | Put | | 2,568.00000 | 2,547,000 | 24.61 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.10 | Call | | 0.00000 | 0,000 | 20.53 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.10 | Put | | 1,568.00000 | 1,547,000 | 20.53 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.10 | Call | | 14.00000 | 13,000 | 14.95 | 0.00 | 0 | 375.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.10 | Put | | 582.00000 | 560,000 | 14.95 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.10 | Call | | 451.00000 | 468,000 | 14.20 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.10 | Put | | 19.00000 | 15,000 | 14.20 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.10 | Call | | 1,432.00000 | 1,453,000 | 18.45 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.10 | Put | | 0.00000 | 0,000 | 18.45 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.40 | Call | | 0.00000 | 0,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.40 | Put | | 10,868.00000 | 10,847,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.40 | Call | | 0.00000 | 0,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.40 | Put | | 8,868.00000 | 8,847,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.40 | Call | | 0.00000 | 0,000 | 35.53 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.40 | Put | | 6,868.00000 | 6,847,000 | 35.53 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.40 | Call | | 0.00000 | 0,000 | 30.79 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.40 | Put | | 4,868.00000 | 4,847,000 | 30.79 | 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 | 13/12/2010 | Foreign Exchange Future | 12.40 | Call | | 0.00000 | 0,000 | 25.46 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.40 | Put | | 2,868.00000 | 2,847,000 | 25.46 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.40 | Call | | 0.00000 | 0,000 | 22.21 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.40 | Put | | 1,868.00000 | 1,847,000 | 22.21 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.40 | Call | | 4.00000 | 4,000 | 16.62 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.40 | Put | | 872.00000 | 851,000 | 16.62 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.40 | Call | | 204.00000 | 216,000 | 12.65 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.40 | Put | | 72.00000 | 63,000 | 12.65 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.40 | Call | | 1,132.00000 | 1,153,000 | 17.51 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.40 | Put | | 0.00000 | 0,000 | 17.51 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.55 | Call | | 0.00000 | 0,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.55 | Put | | 11,018.00000 | 10,997,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.55 | Call | | 0.00000 | 0,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.55 | Put | | 9,018.00000 | 8,997,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.55 | Call | | 0.00000 | 0,000 | 35.87 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.55 | Put | | 7,018.00000 | 6,997,000 | 35.87 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.55 | Call | | 0.00000 | 0,000 | 31.15 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.55 | Put | | 5,018.00000 | 4,997,000 | 31.15 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.55 | Call | | 0.00000 | 0,000 | 25.89 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.55 | Put | | 3,018.00000 | 2,997,000 | 25.89 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.55 | Call | | 0.00000 | 0,000 | 23.04 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.55 | Put | | 2,018.00000 | 1,997,000 | 23.04 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.55 | Call | | 3.00000 | 2,000 | 17.46 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.55 | Put | | 1,021.00000 | 999,000 | 17.46 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.55 | Call | | 117.00000 | 120,000 | 11.88 | 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 | 13/12/2010 | Foreign Exchange Future | 9.55 | Put | | 135.00000 | 117,000 | 11.88 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.55 | Call | | 983.00000 | 1,003,000 | 17.04 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.55 | Put | | 1.00000 | 0,000 | 17.04 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.85 | Call | | 0.00000 | 0,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.85 | Put | | 10,318.00000 | 10,297,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.85 | Call | | 0.00000 | 0,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.85 | Put | | 8,318.00000 | 8,297,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.85 | Call | | 0.00000 | 0,000 | 34.26 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.85 | Put | | 6,318.00000 | 6,297,000 | 34.26 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.85 | Call | | 0.00000 | 0,000 | 29.46 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.85 | Put | | 4,318.00000 | 4,297,000 | 29.46 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.85 | Call | | 1,682.00000 | 1,703,000 | 19.24 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.85 | Put | | 0.00000 | 0,000 | 19.24 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.90 | Call | | 0.00000 | 0,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.90 | Put | | 10,368.00000 | 10,347,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.90 | Call | | 0.00000 | 0,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.90 | Put | | 8,368.00000 | 8,347,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.90 | Call | | 0.00000 | 0,000 | 34.38 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.90 | Put | | 6,368.00000 | 6,347,000 | 34.38 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.90 | Call | | 0.00000 | 0,000 | 29.58 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.90 | Put | | 4,368.00000 | 4,347,000 | 29.58 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.90 | Call | | 0.00000 | 0,000 | 24.04 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.90 | Put | | 2,368.00000 | 2,347,000 | 24.04 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.90 | Call | | 1.00000 | 1,000 | 19.41 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.90 | Put | | 1,369.00000 | 1,348,000 | 19.41 | 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 | 13/12/2010 | Foreign Exchange Future | 9.90 | Call | | 31.00000 | 30,000 | 13.83 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.90 | Put | | 399.00000 | 377,000 | 13.83 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.90 | Call | | 639.00000 | 658,000 | 15.24 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.90 | Put | | 7.00000 | 5,000 | 15.24 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.90 | Call | | 1,632.00000 | 1,653,000 | 19.08 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.90 | Put | | 0.00000 | 0,000 | 19.08 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.95 | Call | | 0.00000 | 0,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.95 | Put | | 10,418.00000 | 10,397,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.95 | Call | | 0.00000 | 0,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.95 | Put | | 8,418.00000 | 8,397,000 | 38.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.95 | Call | | 0.00000 | 0,000 | 34.49 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.95 | Put | | 6,418.00000 | 6,397,000 | 34.49 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.95 | Call | | 0.00000 | 0,000 | 29.70 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.95 | Put | | 4,418.00000 | 4,397,000 | 29.70 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.95 | Call | | 1,582.00000 | 1,603,000 | 18.92 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.95 | Put | | 0.00000 | 0,000 | 18.92 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.30 | Put | | 774.00000 | 753,000 | 16.07 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.30 | Call | | 6.00000 | 6,000 | 16.07 | 0.00 | 0 | 60.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.60 | Call | | 98.00000 | 99,000 | 12.16 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.60 | Put | | 166.00000 | 146,000 | 12.16 | 0.00 | 0 | 750.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.30 | Call | | 279.00000 | 293,000 | 13.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.30 | Put | | 47.00000 | 40,000 | 13.17 | 0.00 | 0 | 1,125.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | | | 9.65870 | 9.63450 | | 12.90 | 0.00 | 0 | 11,312.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.80 | Call | | 221.00000 | 227,000 | 13.36 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.80 | Put | | 387.00000 | 368,000 | 13.36 | 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 | Call | | 205.00000 | 211,000 | 13.51 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.85 | Put | | 421.00000 | 402,000 | 13.51 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.75 | Call | | 238.00000 | 245,000 | 13.20 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.75 | Put | | 354.00000 | 336,000 | 13.20 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.50 | Put | | 217.00000 | 205,000 | 12.89 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.50 | Call | | 351.00000 | 364,000 | 12.89 | 0.00 | 0 | 10,429.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 10.40 | Put | | 857.00000 | 833,000 | 15.22 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 10.40 | Call | | 91.00000 | 92,000 | 15.22 | 0.00 | 0 | 14,937.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 10.50 | Put | | 945.00000 | 921,000 | 15.52 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 10.50 | Call | | 79.00000 | 80,000 | 15.52 | 0.00 | 0 | 4,508.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 10.10 | Put | | 607.00000 | 585,000 | 14.29 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 10.10 | Call | | 141.00000 | 144,000 | 14.29 | 0.00 | 0 | 100.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | | | 9.76970 | 9.76090 | | 13.15 | 0.00 | 0 | 5,820.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.80 | Call | | 373.00000 | 375,000 | 13.29 | 0.00 | 0 | 0.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.80 | Put | | 412.00000 | 405,000 | 13.29 | 0.00 | 0 | 0.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.85 | Call | | 354.00000 | 357,000 | 13.42 | 0.00 | 0 | 0.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.85 | Put | | 443.00000 | 437,000 | 13.42 | 0.00 | 0 | 0.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.75 | Call | | 393.00000 | 395,000 | 13.15 | 0.00 | 0 | 0.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.75 | Put | | 382.00000 | 375,000 | 13.15 | 0.00 | 0 | 0.00 |
| AL7T | On | 03/02/2011 | Index Future | | | 380.04900 | 377.26600 | | | 0.00 | 0 | 30.00 |
| ALBI | On | 03/02/2011 | Index Future | | | 349.53700 | 347.23200 | | | 0.00 | 0 | 1,132.00 |
| ALBI | On | 05/05/2011 | Index Future | | | 354.63100 | 352.42300 | | | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 13/12/2010 | Foreign Exchange Future | | | 6.90720 | 6.88690 | | 10.65 | 0.00 | 0 | 14,802.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 13/12/2010 | Foreign Exchange Future | 6.90 | Call | | 74.00000 | 80,000 | 10.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 13/12/2010 | Foreign Exchange Future | 6.90 | Put | | 87.00000 | 73,000 | 10.65 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 13/12/2010 | Foreign Exchange Future | 6.95 | Put | | 118.00000 | 103,000 | 10.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 13/12/2010 | Foreign Exchange Future | 6.95 | Call | | 55.00000 | 60,000 | 10.97 | 0.00 | 0 | 200.00 |
| AU\$ / ROn | 14/03/2011 | Foreign Exchange Future | | | 6.90740 | 6.88380 | | 10.56 | 0.00 | 0 | 1,234.00 |
| AU\$ / ROn | 14/03/2011 | Foreign Exchange Future | 6.70 | Call | | 284.00000 | 304,000 | 11.88 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/03/2011 | Foreign Exchange Future | 6.70 | Put | | 100.00000 | 97,000 | 11.88 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/03/2011 | Foreign Exchange Future | 6.75 | Call | | 247.00000 | 267,000 | 11.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/03/2011 | Foreign Exchange Future | 6.75 | Put | | 113.00000 | 110,000 | 11.55 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/03/2011 | Foreign Exchange Future | 6.65 | Call | | 322.00000 | 342,000 | 12.21 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/03/2011 | Foreign Exchange Future | 6.65 | Put | | 88.00000 | 85,000 | 12.21 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 13/06/2011 | Foreign Exchange Future | | | 6.91280 | 6.90090 | | 10.71 | 0.00 | 0 | 70.00 |
| AU\$ / ROn | 13/06/2011 | Foreign Exchange Future | 6.65 | Call | | 390.00000 | 397,000 | 11.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 13/06/2011 | Foreign Exchange Future | 6.65 | Put | | 139.00000 | 134,000 | 11.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 13/06/2011 | Foreign Exchange Future | 6.70 | Call | | 354.00000 | 361,000 | 11.72 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 13/06/2011 | Foreign Exchange Future | 6.70 | Put | | 153.00000 | 148,000 | 11.72 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 13/06/2011 | Foreign Exchange Future | 6.60 | Call | | 427.00000 | 435,000 | 12.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 13/06/2011 | Foreign Exchange Future | 6.60 | Put | | 126.00000 | 122,000 | 12.23 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | | | 6.92160 | 6.91350 | | 10.81 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.65 | Call | | 443.00000 | 448,000 | 11.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.65 | Put | | 180.00000 | 176,000 | 11.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.70 | Call | | 408.00000 | 413,000 | 11.62 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.70 | Put | | 195.00000 | 191,000 | 11.62 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.60 | Call | | 479.00000 | 484,000 | 12.02 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.60 | Put | | 166.00000 | 162,000 | 12.02 | 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 | 14/12/2015 | Foreign Exchange Future | | | 7.45970 | 7.40310 | | 12.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.30 | Call | | 889.00000 | 924,000 | 12.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.30 | Put | | 786.00000 | 764,000 | 12.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.35 | Call | | 869.00000 | 903,000 | 12.77 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.35 | Put | | 816.00000 | 793,000 | 12.77 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.25 | Call | | 911.00000 | 945,000 | 12.69 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.25 | Put | | 758.00000 | 735,000 | 12.69 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/12/2010 | Foreign Exchange Future | | | 6.88220 | 6.89750 | | 10.31 | 0.00 | 0 | 400.00 |
| CAD/ ROn | 13/12/2010 | Foreign Exchange Future | 7.70 | Call | | 0.00000 | 0,000 | 15.60 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/12/2010 | Foreign Exchange Future | 7.70 | Put | | 803.00000 | 818,000 | 15.60 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/12/2010 | Foreign Exchange Future | 7.75 | Call | | 0.00000 | 0,000 | 15.94 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/12/2010 | Foreign Exchange Future | 7.75 | Put | | 853.00000 | 868,000 | 15.94 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/12/2010 | Foreign Exchange Future | 7.65 | Call | | 1.00000 | 0,000 | 15.27 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/12/2010 | Foreign Exchange Future | 7.65 | Put | | 754.00000 | 768,000 | 15.27 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | | | 6.95000 | 6.96460 | | 11.24 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | 7.05 | Call | | 146.00000 | 137,000 | 11.57 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | 7.05 | Put | | 231.00000 | 237,000 | 11.57 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | 7.10 | Call | | 129.00000 | 120,000 | 11.74 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | 7.10 | Put | | 264.00000 | 270,000 | 11.74 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | 7.00 | Call | | 165.00000 | 155,000 | 11.40 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | 7.00 | Put | | 200.00000 | 205,000 | 11.40 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/12/2010 | Foreign Exchange Future | | | 7.09660 | 7.11560 | | 14.32 | 0.00 | 0 | 150.00 |
| CHF / ROn | 13/12/2010 | Foreign Exchange Future | 7.05 | Call | | 145.00000 | 133,000 | 14.65 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/12/2010 | Foreign Exchange Future | 7.05 | Put | | 79.00000 | 86,000 | 14.65 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CHF / ROn | 13/12/2010 | Foreign Exchange Future | 7.10 | Call | | 114.00000 | 104,000 | 14.32 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/12/2010 | Foreign Exchange Future | 7.10 | Put | | 98.00000 | 107,000 | 14.32 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/12/2010 | Foreign Exchange Future | 7.00 | Call | | 178.00000 | 165,000 | 14.98 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/12/2010 | Foreign Exchange Future | 7.00 | Put | | 62.00000 | 68,000 | 14.98 | 0.00 | 0 | 0.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | | | 7.18970 | 7.20680 | | 14.80 | 0.00 | 0 | 0.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | 7.25 | Call | | 221.00000 | 214,000 | 14.96 | 0.00 | 0 | 0.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | 7.25 | Put | | 264.00000 | 274,000 | 14.96 | 0.00 | 0 | 0.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | 7.30 | Call | | 202.00000 | 195,000 | 15.13 | 0.00 | 0 | 0.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | 7.30 | Put | | 295.00000 | 305,000 | 15.13 | 0.00 | 0 | 0.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | 7.20 | Call | | 242.00000 | 234,000 | 14.80 | 0.00 | 0 | 0.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | 7.20 | Put | | 235.00000 | 244,000 | 14.80 | 0.00 | 0 | 0.00 |
| CRD1 On | 03/02/2011 | Index Future | | | 154.23200 | 153.67100 | | | 0.00 | 0 | 2.00 |
| CRD1 On | 05/05/2011 | Index Future | | | 156.32300 | 155.92200 | | | 0.00 | 0 | 0.00 |
| GOVI On | 03/02/2011 | GOVI | | | 350.31800 | 348.05600 | | | 0.00 | 0 | 203.00 |
| GOVI On | 03/02/2011 | GOVI | 343.00 | Call | | 50,560.00000 | 73,180,000 | | 0.00 | 0 | 0.00 |
| GOVI On | 03/02/2011 | GOVI | 343.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI On | 03/02/2011 | GOVI | 343.01 | Call | | 50,460.00000 | 73,080,000 | | 0.00 | 0 | 0.00 |
| GOVI On | 03/02/2011 | GOVI | 343.01 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI On | 03/02/2011 | GOVI | 342.99 | Call | | 50,660.00000 | 73,280,000 | | 0.00 | 0 | 0.00 |
| GOVI On | 03/02/2011 | GOVI | 342.99 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI On | 05/05/2011 | GOVI | | | 355.42300 | 353.25900 | | | 0.00 | 0 | 0.00 |
| GOVI On | 05/05/2011 | GOVI | 349.00 | Call | | 42,590.00000 | 64,230,000 | | 0.00 | 0 | 0.00 |
| GOVI On | 05/05/2011 | GOVI | 349.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI On | 05/05/2011 | GOVI | 349.01 | Call | | 42,490.00000 | 64,130,000 | | 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 | 349.01 | Put | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 05/05/2011 | GOVI | 348.99 | Call | 42,690.00000 | 64,330,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 05/05/2011 | GOVI | 348.99 | 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 | 03/02/2011 | Index Future | | | 149.63400 | 149.40000 | | 0.00 | 0 | 0.00 |
| IGOV | On | 05/05/2011 | Index Future | | | 151.81400 | 151.63400 | | 0.00 | 0 | 0.00 |
| IGOV | On | 04/08/2011 | Index Future | | | 154.00200 | 153.94400 | | 0.00 | 0 | 0.00 |
| ILBI | On | 03/02/2011 | Index Future | | | 405.58700 | 404.80900 | | 0.00 | 0 | 370.00 |
| 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 |
| 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 F | On | 15/12/2010 | Jibar Tradeable Future | | | 5.58300 | 5.78400 | | 0.00 | 2,500 | 5,100.00 |
| JIBAR F | On | 19/01/2011 | Jibar Tradeable Future | | | 5.50800 | 5.74600 | | 0.00 | 0 | 2,500.00 |
| JIBAR F | On | 16/02/2011 | Jibar Tradeable Future | | | 5.44500 | 5.66500 | | 0.00 | 0 | 2,500.00 |
| JIBAR F | On | 16/03/2011 | Jibar Tradeable Future | | | 5.43100 | 5.64100 | | 0.00 | 0 | 5,500.00 |
| JIBAR F | On | 20/04/2011 | Jibar Tradeable Future | | | 5.41300 | 5.64400 | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| JIBAR FOn | 18/05/2011 | Jibar Tradeable Future | | | 5.43200 | 5.94600 | | | 0.00 | 0 | 0.00 |
| JIBAR FOn | 15/06/2011 | Jibar Tradeable Future | | | 5.45800 | 5.66100 | | | 0.00 | 0 | 4,500.00 |
| JIBAR FOn | 21/09/2011 | Jibar Tradeable Future | | | 5.59800 | 5.76000 | | | 0.00 | 0 | 13,700.00 |
| JIBAR FOn | 21/12/2011 | Jibar Tradeable Future | | | 5.77500 | 5.90900 | | | 0.00 | 0 | 5,200.00 |
| JIBAR FOn | 20/03/2012 | Jibar Tradeable Future | | | 5.97800 | 6.11300 | | | 0.00 | 0 | 0.00 |
| JIBAR FOn | 20/06/2012 | Jibar Tradeable Future | | | 6.22500 | 6.35900 | | | 0.00 | 0 | 0.00 |
| JIBAR FOn | 19/09/2012 | Jibar Tradeable Future | | | 6.39300 | 6.53400 | | | 0.00 | 0 | 40,000.00 |
| JN02 On | 03/02/2011 | JNOTE | | | 7.50000 | 7.50000 | | | 0.00 | 0 | 0.00 |
| JN05 On | 03/02/2011 | JNOTE | | | 7.50000 | 7.50000 | | | 0.00 | 0 | 0.00 |
| JN10 On | 03/02/2011 | JNOTE | | | 7.50000 | 7.50000 | | | 0.00 | 0 | 0.00 |
| OTH1 On | 03/02/2011 | Index Future | | | 344.94900 | 342.41400 | | | 0.00 | 0 | 3.00 |
| OTH1 On | 05/05/2011 | Index Future | | | 349.97600 | 347.53300 | | | 0.00 | 0 | 0.00 |
| R157 On | 03/02/2011 | Bond Future | | | 7.08400 | 7.19800 | | 4.00 | 0.00 | 0 | 6,186.00 |
| R157 On | 03/02/2011 | Bond Future | 7.90 | Call | | 3,182.00000 | 3,642,000 | 4.13 | 0.00 | 0 | 0.00 |
| R157 On | 03/02/2011 | Bond Future | 7.90 | Put | | 123.00000 | 77,000 | 4.13 | 0.00 | 0 | 0.00 |
| R157 On | 03/02/2011 | Bond Future | 7.95 | Call | | 3,376.00000 | 3,843,000 | 4.14 | 0.00 | 0 | 0.00 |
| R157 On | 03/02/2011 | Bond Future | 7.95 | Put | | 103.00000 | 64,000 | 4.14 | 0.00 | 0 | 0.00 |
| R157 On | 03/02/2011 | Bond Future | 7.85 | Call | | 2,991.00000 | 3,444,000 | 4.12 | 0.00 | 0 | 0.00 |
| R157 On | 03/02/2011 | Bond Future | 7.85 | Put | | 147.00000 | 94,000 | 4.12 | 0.00 | 0 | 0.00 |
| R157 On | 05/05/2011 | Bond Future | | | 7.17100 | 7.28200 | | 3.75 | 0.00 | 0 | 705.00 |
| R157 On | 05/05/2011 | Bond Future | 7.75 | Call | | 2,485.00000 | 2,832,000 | 3.84 | 0.00 | 0 | 0.00 |
| R157 On | 05/05/2011 | Bond Future | 7.75 | Put | | 547.00000 | 429,000 | 3.84 | 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 | 7.80 | Call | | 2,637.00000 | 2,994,000 | 3.85 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.80 | Put | | 494.00000 | 386,000 | 3.85 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.70 | Call | | 2,337.00000 | 2,675,000 | 3.83 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.70 | Put | | 604.00000 | 477,000 | 3.83 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.65 | Call | | 2,193.00000 | 2,520,000 | 3.82 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.65 | Put | | 666.00000 | 527,000 | 3.82 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | | | 7.27300 | 7.36600 | | 3.75 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.50 | Call | | 1,891.00000 | 2,099,000 | 3.79 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.50 | Put | | 1,365.00000 | 1,206,000 | 3.79 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.55 | Call | | 2,003.00000 | 2,218,000 | 3.80 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.55 | Put | | 1,281.00000 | 1,129,000 | 3.80 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.45 | Call | | 1,783.00000 | 1,984,000 | 3.78 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.45 | Put | | 1,453.00000 | 1,287,000 | 3.78 | 0.00 | 0 | 0.00 |
| R186 | On | 03/02/2011 | Bond Future | | | 8.14900 | 8.23900 | | 11.00 | 0.00 | 0 | 23,685.00 |
| R186 | On | 03/02/2011 | Bond Future | 9.00 | Call | | 7,663.00000 | 8,467,000 | 11.57 | 0.00 | 0 | 0.00 |
| R186 | On | 03/02/2011 | Bond Future | 9.00 | Put | | 384.00000 | 282,000 | 11.57 | 0.00 | 0 | 0.00 |
| R186 | On | 03/02/2011 | Bond Future | 9.05 | Call | | 8,066.00000 | 8,881,000 | 11.60 | 0.00 | 0 | 0.00 |
| R186 | On | 03/02/2011 | Bond Future | 9.05 | Put | | 332.00000 | 241,000 | 11.60 | 0.00 | 0 | 0.00 |
| R186 | On | 03/02/2011 | Bond Future | 8.95 | Call | | 7,264.00000 | 8,055,000 | 11.54 | 0.00 | 0 | 0.00 |
| R186 | On | 03/02/2011 | Bond Future | 8.95 | Put | | 443.00000 | 328,000 | 11.54 | 0.00 | 0 | 0.00 |
| R186 | On | 03/02/2011 | Bond Future | 7.75 | Put | | 5,751.00000 | 5,045,000 | 10.71 | 0.00 | 0 | 0.00 |
| R186 | On | 03/02/2011 | Bond Future | 7.75 | Call | | 706.00000 | 906,000 | 10.71 | 0.00 | 0 | 3,000.00 |
| R186 | On | 05/05/2011 | Bond Future | | | 8.21800 | 8.30500 | | 10.50 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.75 | Call | | 6,065.00000 | 6,670,000 | 10.76 | 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 | 8.75 | Put | | 1,801.00000 | 1,545,000 | 10.76 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.80 | Call | | 6,389.00000 | 7,010,000 | 10.79 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.80 | Put | | 1,659.00000 | 1,420,000 | 10.79 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.70 | Call | | 5,747.00000 | 6,337,000 | 10.73 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.70 | Put | | 1,950.00000 | 1,680,000 | 10.73 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.00 | Put | | 5,244.00000 | 4,715,000 | 10.37 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.00 | Call | | 2,187.00000 | 2,518,000 | 10.37 | 0.00 | 0 | 5,500.00 |
| R186 | On | 04/08/2011 | Bond Future | | | 8.29100 | 8.37100 | | 11.00 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 3,886.00000 | 4,259,000 | 11.00 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 5,065.00000 | 4,660,000 | 11.00 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 4,116.00000 | 4,502,000 | 11.03 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 4,806.00000 | 4,414,000 | 11.03 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 3,664.00000 | 4,023,000 | 10.98 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 5,335.00000 | 4,916,000 | 10.98 | 0.00 | 0 | 0.00 |
| R201 | On | 03/02/2011 | Bond Future | | | 6.85100 | 7.00700 | | 3.50 | 0.00 | 0 | 639.00 |
| R201 | On | 03/02/2011 | Bond Future | 8.00 | Call | | 3,385.00000 | 3,914,000 | 3.68 | 0.00 | 0 | 0.00 |
| R201 | On | 03/02/2011 | Bond Future | 8.00 | Put | | 21.00000 | 9,000 | 3.68 | 0.00 | 0 | 0.00 |
| R201 | On | 03/02/2011 | Bond Future | 8.05 | Call | | 3,546.00000 | 4,077,000 | 3.68 | 0.00 | 0 | 0.00 |
| R201 | On | 03/02/2011 | Bond Future | 8.05 | Put | | 16.00000 | 7,000 | 3.68 | 0.00 | 0 | 0.00 |
| R201 | On | 03/02/2011 | Bond Future | 7.95 | Call | | 3,224.00000 | 3,750,000 | 3.67 | 0.00 | 0 | 0.00 |
| R201 | On | 03/02/2011 | Bond Future | 7.95 | Put | | 26.00000 | 12,000 | 3.67 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | | | 6.93100 | 7.08700 | | 3.25 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.75 | Call | | 2,389.00000 | 2,811,000 | 3.37 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.75 | Put | | 266.00000 | 181,000 | 3.37 | 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 | 05/05/2011 | Bond Future | 7.80 | Call | | 2,518.00000 | 2,948,000 | 3.38 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.80 | Put | | 237.00000 | 160,000 | 3.38 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.70 | Call | | 2,262.00000 | 2,675,000 | 3.36 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.70 | Put | | 297.00000 | 203,000 | 3.36 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | | | 7.02700 | 7.16800 | | 3.25 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.25 | Call | | 1,285.00000 | 1,526,000 | 3.25 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.25 | Put | | 1,037.00000 | 850,000 | 3.25 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.30 | Call | | 1,382.00000 | 1,632,000 | 3.30 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.30 | Put | | 983.00000 | 805,000 | 3.30 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.20 | Call | | 1,205.00000 | 1,437,000 | 3.24 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.20 | Put | | 1,108.00000 | 912,000 | 3.24 | 0.00 | 0 | 0.00 |
| R202 | On | 03/02/2011 | Bond Future | | | 0.30100 | 0.31700 | | | 0.00 | 0 | 3,320.00 |
| R202 | On | 03/02/2011 | Bond Future | 3.05 | Call | | 62,397.00000 | 62,877,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 03/02/2011 | Bond Future | 3.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 03/02/2011 | Bond Future | 3.10 | Call | | 63,244.00000 | 63,724,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 03/02/2011 | Bond Future | 3.10 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 03/02/2011 | Bond Future | 3.00 | Call | | 61,542.00000 | 62,022,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 03/02/2011 | Bond Future | 3.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 05/05/2011 | Bond Future | | | 0.22200 | 0.23700 | | | 0.00 | 0 | 6,500.00 |
| R202 | On | 05/05/2011 | Bond Future | 2.05 | Call | | 45,392.00000 | 45,844,000 | | 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 | | 46,420.00000 | 46,872,000 | | 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 | | 44,354.00000 | 44,805,000 | | 0.00 | 0 | 0.00 |

| 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 | 2.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R203 | On | 03/02/2011 | Bond Future | | | 7.68300 | 7.79800 | | 6.25 | 0.00 | 0 | 1,407.00 |
| R203 | On | 03/02/2011 | Bond Future | 8.50 | Call | | 3,739.00000 | 4,267,000 | 6.48 | 0.00 | 0 | 0.00 |
| R203 | On | 03/02/2011 | Bond Future | 8.50 | Put | | 198.00000 | 131,000 | 6.48 | 0.00 | 0 | 0.00 |
| R203 | On | 03/02/2011 | Bond Future | 8.55 | Call | | 3,956.00000 | 4,493,000 | 6.50 | 0.00 | 0 | 0.00 |
| R203 | On | 03/02/2011 | Bond Future | 8.55 | Put | | 169.00000 | 111,000 | 6.50 | 0.00 | 0 | 0.00 |
| R203 | On | 03/02/2011 | Bond Future | 8.45 | Call | | 3,524.00000 | 4,043,000 | 6.47 | 0.00 | 0 | 0.00 |
| R203 | On | 03/02/2011 | Bond Future | 8.45 | Put | | 230.00000 | 154,000 | 6.47 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | | | 7.77300 | 7.88600 | | 6.00 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.25 | Call | | 2,748.00000 | 3,135,000 | 6.15 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.25 | Put | | 956.00000 | 779,000 | 6.15 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.30 | Call | | 2,913.00000 | 3,311,000 | 6.16 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.30 | Put | | 878.00000 | 712,000 | 6.16 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.20 | Call | | 2,587.00000 | 2,963,000 | 6.13 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.20 | Put | | 1,039.00000 | 851,000 | 6.13 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | | | 7.87400 | 7.97400 | | 6.00 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 2,175.00000 | 2,429,000 | 6.00 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 8.00 | Put | | 2,050.00000 | 1,823,000 | 6.00 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 8.05 | Call | | 2,301.00000 | 2,564,000 | 6.01 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 8.05 | Put | | 1,937.00000 | 1,719,000 | 6.01 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 7.95 | Call | | 2,052.00000 | 2,298,000 | 5.99 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 7.95 | Put | | 2,167.00000 | 1,932,000 | 5.99 | 0.00 | 0 | 0.00 |
| R204 | On | 03/02/2011 | Bond Future | | | 7.81100 | 7.94100 | | 7.25 | 0.00 | 0 | 1,876.00 |
| R204 | On | 03/02/2011 | Bond Future | 8.50 | Call | | 3,509.00000 | 4,146,000 | 7.53 | 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 | 03/02/2011 | Bond Future | 8.50 | Put | | 342.00000 | 223,000 | 7.53 | 0.00 | 0 | 0.00 |
| R204 | On | 03/02/2011 | Bond Future | 8.55 | Call | | 3,740.00000 | 4,390,000 | 7.55 | 0.00 | 0 | 0.00 |
| R204 | On | 03/02/2011 | Bond Future | 8.55 | Put | | 296.00000 | 190,000 | 7.55 | 0.00 | 0 | 0.00 |
| R204 | On | 03/02/2011 | Bond Future | 8.45 | Call | | 3,283.00000 | 3,905,000 | 7.51 | 0.00 | 0 | 0.00 |
| R204 | On | 03/02/2011 | Bond Future | 8.45 | Put | | 394.00000 | 261,000 | 7.51 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | | | 7.89700 | 8.02600 | | 6.75 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 3,495.00000 | 4,029,000 | 6.92 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 878.00000 | 685,000 | 6.92 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 3,692.00000 | 4,239,000 | 6.94 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 805.00000 | 624,000 | 6.94 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 3,304.00000 | 3,824,000 | 6.90 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 959.00000 | 752,000 | 6.90 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | | | 7.99200 | 8.11200 | | 7.00 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 2,081.00000 | 2,400,000 | 7.00 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 8.00 | Put | | 2,693.00000 | 2,356,000 | 7.00 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 8.05 | Call | | 2,212.00000 | 2,542,000 | 7.02 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 8.05 | Put | | 2,550.00000 | 2,224,000 | 7.02 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 7.95 | Call | | 1,955.00000 | 2,262,000 | 6.98 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 7.95 | Put | | 2,842.00000 | 2,493,000 | 6.98 | 0.00 | 0 | 0.00 |
| R206 | On | 03/02/2011 | Bond Future | | | 6.61000 | 6.81400 | | 2.75 | 0.00 | 0 | 0.00 |
| R206 | On | 03/02/2011 | Bond Future | 8.00 | Call | | 3,088.00000 | 3,626,000 | 2.89 | 0.00 | 0 | 0.00 |
| R206 | On | 03/02/2011 | Bond Future | 8.00 | Put | | 5.00000 | 1,000 | 2.89 | 0.00 | 0 | 0.00 |
| R206 | On | 03/02/2011 | Bond Future | 8.05 | Call | | 3,214.00000 | 3,753,000 | 2.89 | 0.00 | 0 | 0.00 |
| R206 | On | 03/02/2011 | Bond Future | 8.05 | Put | | 4.00000 | 1,000 | 2.89 | 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 | 03/02/2011 | Bond Future | 7.95 | Call | | 2,962.00000 | 3,499,000 | 2.89 | 0.00 | 0 | 0.00 |
| R206 | On | 03/02/2011 | Bond Future | 7.95 | Put | | 7.00000 | 2,000 | 2.89 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | | | 6.69000 | 6.90000 | | 2.50 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.50 | Call | | 1,667.00000 | 2,091,000 | 2.59 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.50 | Put | | 219.00000 | 130,000 | 2.59 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.55 | Call | | 1,764.00000 | 2,195,000 | 2.60 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.55 | Put | | 197.00000 | 115,000 | 2.60 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.45 | Call | | 1,573.00000 | 1,988,000 | 2.58 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.45 | Put | | 245.00000 | 147,000 | 2.58 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | | | 6.79300 | 6.98900 | | 2.50 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 7.00 | Call | | 873.00000 | 1,110,000 | 2.52 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 7.00 | Put | | 849.00000 | 650,000 | 2.52 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 7.05 | Call | | 930.00000 | 1,177,000 | 2.52 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 7.05 | Put | | 795.00000 | 606,000 | 2.52 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 6.95 | Call | | 818.00000 | 1,046,000 | 2.51 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 6.95 | Put | | 904.00000 | 697,000 | 2.51 | 0.00 | 0 | 0.00 |
| R207 | On | 03/02/2011 | Bond Future | | | 7.92300 | 8.03700 | | 8.25 | 0.00 | 0 | 1,400.00 |
| R207 | On | 03/02/2011 | Bond Future | 8.75 | Call | | 4,453.00000 | 5,073,000 | 8.57 | 0.00 | 0 | 0.00 |
| R207 | On | 03/02/2011 | Bond Future | 8.75 | Put | | 235.00000 | 157,000 | 8.57 | 0.00 | 0 | 0.00 |
| R207 | On | 03/02/2011 | Bond Future | 8.80 | Call | | 4,706.00000 | 5,335,000 | 8.59 | 0.00 | 0 | 0.00 |
| R207 | On | 03/02/2011 | Bond Future | 8.80 | Put | | 201.00000 | 132,000 | 8.59 | 0.00 | 0 | 0.00 |
| R207 | On | 03/02/2011 | Bond Future | 8.70 | Call | | 4,203.00000 | 4,812,000 | 8.55 | 0.00 | 0 | 0.00 |
| R207 | On | 03/02/2011 | Bond Future | 8.70 | Put | | 273.00000 | 184,000 | 8.55 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | | | 8.00500 | 8.11800 | | 7.75 | 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 | 05/05/2011 | Bond Future | 8.50 | Call | | 3,374.00000 | 3,840,000 | 7.95 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 1,140.00000 | 932,000 | 7.95 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 3,570.00000 | 4,049,000 | 7.97 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 1,049.00000 | 854,000 | 7.97 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 3,183.00000 | 3,635,000 | 7.93 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 1,238.00000 | 1,016,000 | 7.93 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | | | 8.09600 | 8.20000 | | 8.00 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 2,725.00000 | 3,052,000 | 8.09 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 2,436.00000 | 2,160,000 | 8.09 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 2,879.00000 | 3,216,000 | 8.11 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 2,303.00000 | 2,036,000 | 8.11 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 2,576.00000 | 2,893,000 | 8.07 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 2,576.00000 | 2,289,000 | 8.07 | 0.00 | 0 | 0.00 |
| R208 | On | 03/02/2011 | Bond Future | | | 8.00000 | 8.12000 | | 9.00 | 0.00 | 0 | 5,598.00 |
| R208 | On | 03/02/2011 | Bond Future | 8.75 | Call | | 4,254.00000 | 4,918,000 | 9.36 | 0.00 | 0 | 0.00 |
| R208 | On | 03/02/2011 | Bond Future | 8.75 | Put | | 332.00000 | 223,000 | 9.36 | 0.00 | 0 | 0.00 |
| R208 | On | 03/02/2011 | Bond Future | 8.80 | Call | | 4,511.00000 | 5,188,000 | 9.38 | 0.00 | 0 | 0.00 |
| R208 | On | 03/02/2011 | Bond Future | 8.80 | Put | | 287.00000 | 191,000 | 9.38 | 0.00 | 0 | 0.00 |
| R208 | On | 03/02/2011 | Bond Future | 8.70 | Call | | 4,001.00000 | 4,652,000 | 9.34 | 0.00 | 0 | 0.00 |
| R208 | On | 03/02/2011 | Bond Future | 8.70 | Put | | 382.00000 | 260,000 | 9.34 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | | | 8.07600 | 8.19500 | | 8.75 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 3,239.00000 | 3,737,000 | 8.86 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 1,353.00000 | 1,101,000 | 8.86 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 3,438.00000 | 3,951,000 | 8.88 | 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 | 05/05/2011 | Bond Future | 8.55 | Put | | 1,248.00000 | 1,011,000 | 8.88 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 3,047.00000 | 3,529,000 | 8.84 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 1,467.00000 | 1,199,000 | 8.84 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | | | 8.15700 | 8.26800 | | 9.00 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 2,748.00000 | 3,104,000 | 9.00 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 2,858.00000 | 2,531,000 | 9.00 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 2,904.00000 | 3,272,000 | 9.02 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 2,708.00000 | 2,392,000 | 9.02 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 2,597.00000 | 2,941,000 | 8.98 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 3,015.00000 | 2,675,000 | 8.98 | 0.00 | 0 | 0.00 |
| R209 | On | 03/02/2011 | Bond Future | | | 8.19700 | 8.30200 | | 14.50 | 0.00 | 0 | 23,687.00 |
| R209 | On | 03/02/2011 | Bond Future | 9.00 | Call | | 6,123.00000 | 6,920,000 | 15.27 | 0.00 | 0 | 0.00 |
| R209 | On | 03/02/2011 | Bond Future | 9.00 | Put | | 427.00000 | 305,000 | 15.27 | 0.00 | 0 | 0.00 |
| R209 | On | 03/02/2011 | Bond Future | 9.05 | Call | | 6,451.00000 | 7,261,000 | 15.31 | 0.00 | 0 | 0.00 |
| R209 | On | 03/02/2011 | Bond Future | 9.05 | Put | | 372.00000 | 264,000 | 15.31 | 0.00 | 0 | 0.00 |
| R209 | On | 03/02/2011 | Bond Future | 8.95 | Call | | 5,795.00000 | 6,578,000 | 15.19 | 0.00 | 0 | 0.00 |
| R209 | On | 03/02/2011 | Bond Future | 8.95 | Put | | 484.00000 | 349,000 | 15.19 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | | | 8.24900 | 8.35400 | | 14.25 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 3,719.00000 | 4,260,000 | 14.44 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 2,483.00000 | 2,115,000 | 14.44 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 3,957.00000 | 4,518,000 | 14.47 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 2,305.00000 | 1,957,000 | 14.47 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 3,487.00000 | 4,009,000 | 14.40 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 2,671.00000 | 2,284,000 | 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 |
|------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R209 | On | 04/08/2011 | | | 8.30400 | 8.40300 | | 14.50 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | 8.50 | Call | | 4,351.00000 | 4,830,000 | 14.68 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | 8.50 | Put | | 3,535.00000 | 3,166,000 | 14.68 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | 8.55 | Call | | 4,575.00000 | 5,068,000 | 14.71 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | 8.55 | Put | | 3,343.00000 | 2,989,000 | 14.71 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | 8.45 | Call | | 4,133.00000 | 4,597,000 | 14.64 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | 8.45 | Put | | 3,736.00000 | 3,352,000 | 14.64 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | 10.10 | Call | | 12,979.00000 | 13,752,000 | 15.82 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | 10.10 | Put | | 471.00000 | 397,000 | 15.82 | 0.00 | 0 | 0.00 |
| R211 | On | 03/02/2011 | | | 1.74300 | 1.80900 | | | 0.00 | 0 | 539.00 |
| R211 | On | 03/02/2011 | 2.50 | Call | | 3,899.00000 | 4,280,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 03/02/2011 | 2.50 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 03/02/2011 | 2.55 | Call | | 4,174.00000 | 4,556,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 03/02/2011 | 2.55 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 03/02/2011 | 2.45 | Call | | 3,622.00000 | 4,003,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 03/02/2011 | 2.45 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 03/02/2011 | | | 2.39700 | 2.37200 | | | 0.00 | 0 | 1,868.00 |
| R212 | On | 03/02/2011 | 3.00 | Call | | 5,958.00000 | 5,713,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 03/02/2011 | 3.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 03/02/2011 | 3.05 | Call | | 6,416.00000 | 6,171,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 03/02/2011 | 3.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 03/02/2011 | 2.95 | Call | | 5,499.00000 | 5,254,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 03/02/2011 | 2.95 | 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 |
|------------------|----|------------|-------------------------|----------|------------|--------------|--------------|-------------------|------------|-------|------------------|---------------|
| RAIN | On | 13/12/2010 | Foreign Exchange Future | | | 13,810.56000 | 13,824.28000 | | 1.00 | 0.00 | 0 | 0.00 |
| RAIN | On | 13/12/2010 | Foreign Exchange Future | 13500.00 | Call | | 3,243.00000 | 3,106,000 | 2.00 | 0.00 | 0 | 0.00 |
| RAIN | On | 13/12/2010 | Foreign Exchange Future | 13500.00 | Put | | 0.00000 | 0,000 | 2.00 | 0.00 | 0 | 0.00 |
| RAIN | On | 13/12/2010 | Foreign Exchange Future | 13500.01 | Call | | 3,243.00000 | 3,106,000 | 2.00 | 0.00 | 0 | 0.00 |
| RAIN | On | 13/12/2010 | Foreign Exchange Future | 13500.01 | Put | | 0.00000 | 1,000 | 2.00 | 0.00 | 0 | 0.00 |
| RAIN | On | 13/12/2010 | Foreign Exchange Future | 13499.99 | Call | | 3,243.00000 | 3,106,000 | 2.00 | 0.00 | 0 | 0.00 |
| RAIN | On | 13/12/2010 | Foreign Exchange Future | 13499.99 | Put | | 0.00000 | 0,000 | 2.00 | 0.00 | 0 | 0.00 |
| RAIN | On | 14/03/2011 | Foreign Exchange Future | | | 13,982.46000 | 13,992.23000 | | 1.00 | 0.00 | 0 | 0.00 |
| RAIN | On | 14/03/2011 | Foreign Exchange Future | 13600.00 | Call | | 3,925.00000 | 3,828,000 | 2.00 | 0.00 | 0 | 0.00 |
| RAIN | On | 14/03/2011 | Foreign Exchange Future | 13600.00 | Put | | 3.00000 | 3,000 | 2.00 | 0.00 | 0 | 0.00 |
| RAIN | On | 14/03/2011 | Foreign Exchange Future | 13600.01 | Call | | 3,925.00000 | 3,828,000 | 2.00 | 0.00 | 0 | 0.00 |
| RAIN | On | 14/03/2011 | Foreign Exchange Future | 13600.01 | Put | | 3.00000 | 4,000 | 2.00 | 0.00 | 0 | 0.00 |
| RAIN | On | 14/03/2011 | Foreign Exchange Future | 13599.99 | Call | | 3,925.00000 | 3,828,000 | 2.00 | 0.00 | 0 | 0.00 |
| RAIN | On | 14/03/2011 | Foreign Exchange Future | 13599.99 | Put | | 3.00000 | 3,000 | 2.00 | 0.00 | 0 | 0.00 |
| TRT1 | On | 03/02/2011 | Index Future | | | 345.95200 | 343.87900 | | | 0.00 | 0 | 100.00 |
| TRT1 | On | 05/05/2011 | Index Future | | | 350.64100 | 348.91600 | | | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 13/12/2010 | Foreign Exchange Future | | | 1.05660 | 1.05990 | | 15.18 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 13/12/2010 | Foreign Exchange Future | 1.00 | Call | | 612.00000 | 581,000 | 15.00 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 13/12/2010 | Foreign Exchange Future | 1.00 | Put | | 13.00000 | 15,000 | 15.00 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 13/12/2010 | Foreign Exchange Future | 1.05 | Call | | 223.00000 | 200,000 | 15.00 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 13/12/2010 | Foreign Exchange Future | 1.05 | Put | | 124.00000 | 134,000 | 15.00 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 13/12/2010 | Foreign Exchange Future | 0.95 | Call | | 1,103.00000 | 1,070,000 | 20.00 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 13/12/2010 | Foreign Exchange Future | 0.95 | Put | | 4.00000 | 4,000 | 20.00 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 14/03/2011 | Foreign Exchange Future | | | 1.07250 | 1.07540 | | 14.51 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------------|
| YUAN/FOn 14/03/2011 Foreign Exchange Future | 1.05 | Call | | 501.00000 | 482,000 | 15.00 | 0.00 | 0 | 0.00 |
| YUAN/FOn 14/03/2011 Foreign Exchange Future | 1.05 | Put | | 247.00000 | 257,000 | 15.00 | 0.00 | 0 | 0.00 |
| YUAN/FOn 14/03/2011 Foreign Exchange Future | 1.10 | Call | | 282.00000 | 269,000 | 16.00 | 0.00 | 0 | 0.00 |
| YUAN/FOn 14/03/2011 Foreign Exchange Future | 1.10 | Put | | 528.00000 | 544,000 | 16.00 | 0.00 | 0 | 0.00 |
| YUAN/FOn 14/03/2011 Foreign Exchange Future | 1.00 | Call | | 850.00000 | 825,000 | 15.00 | 0.00 | 0 | 0.00 |
| YUAN/FOn 14/03/2011 Foreign Exchange Future | 1.00 | Put | | 96.00000 | 100,000 | 15.00 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | 71,698,033.90 | 12,176 | 1,128,482.00 |

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 | | | 6.25000 | 6.13000 | | | 0.00 | 0 | 0.00 |
| R157 On 15/09/2015 Spot Bond | | | 7.30000 | 7.18000 | | | 0.00 | 0 | 0.00 |
| R186 On 21/12/2026 Spot Bond | | | 7.97500 | 7.83000 | | | 0.00 | 0 | 0.00 |
| R189 On 31/03/2013 Spot Bond | | | 208.57700 | 208.30758 | | | 0.00 | 0 | 0.00 |
| R197 On 07/12/2023 Spot Bond | | | 229.59100 | 229.52866 | | | 0.00 | 0 | 0.00 |
| R201 On 21/12/2014 Spot Bond | | | 7.24000 | 7.11500 | | | 0.00 | 0 | 0.00 |
| R202 On 07/12/2033 Spot Bond | | | 169.66400 | 169.34127 | | | 0.00 | 0 | 0.00 |
| R203 On 15/09/2017 Spot Bond | | | 7.71000 | 7.59000 | | | 0.00 | 0 | 0.00 |
| R204 On 21/12/2018 Spot Bond | | | 7.83000 | 7.71000 | | | 0.00 | 0 | 0.00 |
| R206 On 15/01/2014 Spot Bond | | | 7.03000 | 6.93000 | | | 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 | 15/01/2020 | Spot Bond | | | 7.94000 | 7.80000 | | | 0.00 | 0 | 0.00 |
| R208 | On | 31/03/2021 | Spot Bond | | | 7.97000 | 7.84000 | | | 0.00 | 0 | 0.00 |
| R209 | On | 31/03/2036 | Spot Bond | | | 7.95500 | 7.81000 | | | 0.00 | 0 | 0.00 |
| R210 | On | 31/03/2028 | Spot Bond | | | 125.04100 | 125.00635 | | | 0.00 | 0 | 0.00 |
| R211 | On | 31/01/2017 | Spot Bond | | | 101.84600 | 101.81865 | | | 0.00 | 0 | 0.00 |
| R212 | On | 31/01/2022 | Spot Bond | | | 2.62000 | 2.62000 | | | 0.00 | 0 | 0.00 |
| Total for j-Bonds : | | | | | | | | | | 0.00 | 0 | 0.00 |
| Grand Total: | | | | | | | | | | 71,698,033.90 | 12,176 | 1,128,482.00 |