



Daily MTM Report

Daily summary for: 25/01/2011

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| Derivatives | | | | | | | | | |
| \$ / R On 14/03/2011 Foreign Exchange Future | | | 7.11060 | 7.07990 | | 14.04 | 38,333,244.60 | 5,391 | 253,528.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 8.00 | Call | | 7.00000 | 7,000 | 18.13 | 0.00 | 0 | 29,607.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 8.00 | Put | | 927.00000 | 896,000 | 18.13 | 0.00 | 0 | 0.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 8.05 | Call | | 6.00000 | 6,000 | 18.35 | 0.00 | 0 | 340.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 8.05 | Put | | 976.00000 | 945,000 | 18.35 | 0.00 | 0 | 0.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 7.95 | Call | | 8.00000 | 9,000 | 17.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 7.95 | Put | | 878.00000 | 848,000 | 17.90 | 0.00 | 0 | 0.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 8.50 | Put | | 1,422.00000 | 1,391,000 | 20.39 | 0.00 | 0 | 0.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 8.50 | Call | | 2.00000 | 2,000 | 20.39 | 0.00 | 0 | 30,000.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 10.50 | Put | | 3,420.00000 | 3,389,000 | 31.14 | 0.00 | 0 | 0.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 10.50 | Call | | 0.00000 | 0,000 | 31.14 | 0.00 | 0 | 30,000.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 7.30 | Put | | 293.00000 | 268,000 | 14.95 | 0.00 | 0 | 0.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 7.30 | Call | | 73.00000 | 79,000 | 14.95 | 0.00 | 0 | 29,607.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 8.40 | Put | | 1,322.00000 | 1,291,000 | 19.94 | 0.00 | 0 | 0.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 8.40 | Call | | 2.00000 | 2,000 | 19.94 | 0.00 | 0 | 3,000.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 7.50 | Put | | 458.00000 | 429,000 | 15.86 | 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 | 14/03/2011 | Foreign Exchange Future | 7.50 | Call | | 38.00000 | 40,000 | 15.86 | 0.00 | 0 | 12,000.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.55 | Put | | 502.00000 | 473,000 | 16.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.55 | Call | | 32.00000 | 34,000 | 16.08 | 0.00 | 0 | 871.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.60 | Put | | 547.00000 | 517,000 | 16.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.60 | Call | | 27.00000 | 28,000 | 16.31 | 0.00 | 0 | 3,071.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.25 | Put | | 256.00000 | 232,000 | 14.72 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.25 | Call | | 86.00000 | 93,000 | 14.72 | 0.00 | 0 | 9,600.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.10 | Put | | 159.00000 | 139,000 | 14.04 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.10 | Call | | 139.00000 | 150,000 | 14.04 | 0.00 | 0 | 3,280.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.40 | Put | | 373.00000 | 346,000 | 15.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.40 | Call | | 53.00000 | 57,000 | 15.40 | 0.00 | 0 | 65.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.15 | Put | | 189.00000 | 167,000 | 14.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.15 | Call | | 119.00000 | 128,000 | 14.27 | 0.00 | 0 | 600.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.35 | Put | | 332.00000 | 306,000 | 15.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.35 | Call | | 62.00000 | 67,000 | 15.18 | 0.00 | 0 | 400.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.20 | Call | | 101.00000 | 110,000 | 14.50 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.20 | Put | | 221.00000 | 199,000 | 14.50 | 0.00 | 0 | 2,571.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 6.85 | Put | | 65.00000 | 55,000 | 14.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 6.85 | Call | | 295.00000 | 316,000 | 14.98 | 0.00 | 0 | 8,500.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | | | 7.20570 | 7.17540 | | 14.61 | 9,727,695.00 | 1,350 | 56,625.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.45 | Call | | 172.00000 | 178,000 | 15.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.45 | Put | | 447.00000 | 422,000 | 15.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.50 | Call | | 160.00000 | 165,000 | 15.98 | 0.00 | 0 | 300.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.50 | Put | | 485.00000 | 459,000 | 15.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.40 | Call | | 186.00000 | 192,000 | 15.52 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.40 | Put | | 411.00000 | 386,000 | 15.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.70 | Call | | 562.00000 | 582,000 | 14.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.70 | Put | | 87.00000 | 76,000 | 14.76 | 0.00 | 0 | 300.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.20 | Put | | 276.00000 | 256,000 | 14.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.20 | Call | | 251.00000 | 262,000 | 14.61 | 0.00 | 0 | 300.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.05 | Put | | 204.00000 | 186,000 | 14.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.05 | Call | | 329.00000 | 342,000 | 14.65 | 0.00 | 0 | 500.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | | | 7.30940 | 7.28080 | | 14.79 | 5,482,050.00 | 750 | 12,055.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.05 | Call | | 155.00000 | 158,000 | 17.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.05 | Put | | 924.00000 | 899,000 | 17.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.10 | Call | | 148.00000 | 150,000 | 17.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.10 | Put | | 967.00000 | 941,000 | 17.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.00 | Call | | 163.00000 | 166,000 | 17.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.00 | Put | | 882.00000 | 857,000 | 17.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | | | 7.40930 | 7.38270 | | 15.09 | 0.00 | 0 | 190.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.35 | Call | | 437.00000 | 450,000 | 15.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.35 | Put | | 404.00000 | 391,000 | 15.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.40 | Call | | 414.00000 | 427,000 | 15.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.40 | Put | | 431.00000 | 418,000 | 15.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.30 | Call | | 461.00000 | 475,000 | 15.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.30 | Put | | 378.00000 | 366,000 | 15.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | | | 9.38820 | 9.35680 | | 19.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.20 | Call | | 1,619.00000 | 1,635,000 | 18.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.20 | Put | | 1,462.00000 | 1,447,000 | 18.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.25 | Call | | 1,602.00000 | 1,618,000 | 18.97 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.25 | Put | | 1,495.00000 | 1,480,000 | 18.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.15 | Call | | 1,636.00000 | 1,653,000 | 18.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.15 | Put | | 1,429.00000 | 1,415,000 | 18.86 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 14/03/2011 | Foreign Exchange Future | | | | 7.11060 | 7.07990 | | 14.04 | 0.00 | 0 | 125.00 |
| \$ / R M/On | 14/03/2011 | Foreign Exchange Future | 7.00 | Call | | | 19,392.00000 | 20,900,000 | 14.42 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 14/03/2011 | Foreign Exchange Future | 7.00 | Put | | | 11,402.00000 | 9,840,000 | 14.42 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 14/03/2011 | Foreign Exchange Future | 7.05 | Call | | | 16,493.00000 | 17,805,000 | 14.23 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 14/03/2011 | Foreign Exchange Future | 7.05 | Put | | | 13,503.00000 | 11,745,000 | 14.23 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 14/03/2011 | Foreign Exchange Future | 6.95 | Call | | | 22,541.00000 | 24,242,000 | 14.60 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 14/03/2011 | Foreign Exchange Future | 6.95 | Put | | | 9,551.00000 | 8,182,000 | 14.60 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | | | | 7.20570 | 7.17540 | | 14.61 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.05 | Call | | | 32,909.00000 | 34,235,000 | 14.65 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.05 | Put | | | 20,369.00000 | 18,665,000 | 14.65 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.10 | Call | | | 30,161.00000 | 31,396,000 | 14.64 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.10 | Put | | | 22,621.00000 | 20,826,000 | 14.64 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.00 | Call | | | 35,807.00000 | 37,227,000 | 14.67 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.00 | Put | | | 18,267.00000 | 16,657,000 | 14.67 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/03/2011 | Foreign Exchange Future | | | 11.22250 | 11.30350 | | 13.92 | 8,517,877.50 | 759 | 32,143.00 |
| £ / R | On | 14/03/2011 | Foreign Exchange Future | 11.80 | Call | | 81.00000 | 67,000 | 15.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/03/2011 | Foreign Exchange Future | 11.80 | Put | | 578.00000 | 645,000 | 15.61 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/03/2011 | Foreign Exchange Future | 11.85 | Call | | 73.00000 | 60,000 | 15.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/03/2011 | Foreign Exchange Future | 11.85 | Put | | 620.00000 | 688,000 | 15.75 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/03/2011 | Foreign Exchange Future | 11.75 | Call | | 90.00000 | 75,000 | 15.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/03/2011 | Foreign Exchange Future | 11.75 | Put | | 537.00000 | 603,000 | 15.47 | 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 | 14/03/2011 | Foreign Exchange Future | 11.45 | Put | | 317.00000 | 371,000 | 14.63 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/03/2011 | Foreign Exchange Future | 11.45 | Call | | 170.00000 | 143,000 | 14.63 | 0.00 | 0 | 870.00 |
| £ / R | On | 14/03/2011 | Foreign Exchange Future | 12.55 | Put | | 1,262.00000 | 1,341,000 | 17.73 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/03/2011 | Foreign Exchange Future | 12.55 | Call | | 15.00000 | 13,000 | 17.73 | 0.00 | 0 | 870.00 |
| £ / R | On | 14/03/2011 | Foreign Exchange Future | 12.00 | Put | | 749.00000 | 821,000 | 16.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/03/2011 | Foreign Exchange Future | 12.00 | Call | | 52.00000 | 43,000 | 16.18 | 0.00 | 0 | 150.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | | | 11.36280 | 11.44400 | | 13.96 | 0.00 | 0 | 2,411.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.85 | Call | | 254.00000 | 230,000 | 15.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.85 | Put | | 660.00000 | 717,000 | 15.09 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.90 | Call | | 241.00000 | 218,000 | 15.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.90 | Put | | 697.00000 | 755,000 | 15.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.80 | Call | | 269.00000 | 243,000 | 14.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.80 | Put | | 625.00000 | 680,000 | 14.97 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 10.75 | Call | | 823.00000 | 761,000 | 13.88 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 10.75 | Put | | 129.00000 | 148,000 | 13.88 | 0.00 | 0 | 10.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.45 | Put | | 397.00000 | 443,000 | 14.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.45 | Call | | 391.00000 | 356,000 | 14.18 | 0.00 | 0 | 10.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.55 | Call | | 352.00000 | 320,000 | 14.41 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.55 | Put | | 458.00000 | 507,000 | 14.41 | 0.00 | 0 | 100.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | | | 11.51080 | 11.59370 | | 14.20 | 0.00 | 0 | 2,457.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.50 | Call | | 575.00000 | 530,000 | 14.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.50 | Put | | 481.00000 | 519,000 | 14.20 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.55 | Call | | 551.00000 | 510,000 | 14.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.55 | Put | | 507.00000 | 549,000 | 14.29 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.45 | Call | | 600.00000 | 554,000 | 14.18 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest | |
|------------------|----|------------|-------------------------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|--------|
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.45 | Put | | 456.00000 | 493,000 | 14.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.65 | Call | | 508.00000 | 472,000 | 14.48 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.65 | Put | | 564.00000 | 611,000 | 14.48 | 0.00 | 0 | 100.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | | | 11.65110 | 11.73410 | | 14.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.65 | Call | | 680.00000 | 642,000 | 14.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.65 | Put | | 596.00000 | 641,000 | 14.58 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.70 | Call | | 657.00000 | 622,000 | 14.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.70 | Put | | 623.00000 | 671,000 | 14.66 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.60 | Call | | 703.00000 | 665,000 | 14.55 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.60 | Put | | 569.00000 | 614,000 | 14.55 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | | | 0.08620 | 0.08570 | | 16.53 | 1,724.00 | 20 | 450.00 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | 0.09 | Call | | 184.00000 | 202,000 | 19.15 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | 0.09 | Put | | 314.00000 | 282,000 | 19.15 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | 0.10 | Call | | 25.00000 | 28,000 | 23.15 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | 0.10 | Put | | 1,155.00000 | 1,108,000 | 23.15 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | 0.08 | Call | | 882.00000 | 930,000 | 18.19 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | 0.08 | Put | | 12.00000 | 10,000 | 18.19 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | | | 0.08750 | 0.08690 | | 19.94 | 0.00 | 0 | 573.00 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | 0.09 | Call | | 498.00000 | 532,000 | 18.57 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | 0.09 | Put | | 308.00000 | 282,000 | 18.57 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | 0.10 | Call | | 182.00000 | 196,000 | 21.44 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | 0.10 | Put | | 992.00000 | 946,000 | 21.44 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | 0.08 | Call | | 1,225.00000 | 1,281,000 | 17.62 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | 0.08 | Put | | 35.00000 | 31,000 | 17.62 | 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 | | | 9.68530 | 9.65260 | | 13.46 | 4,881,391.20 | 504 | 17,580.00 |
| € / R | On | 14/03/2011 | 9.80 | Call | | 127.00000 | 143,000 | 13.81 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | 9.80 | Put | | 274.00000 | 258,000 | 13.81 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | 9.85 | Call | | 112.00000 | 126,000 | 13.98 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | 9.85 | Put | | 309.00000 | 291,000 | 13.98 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | 9.75 | Call | | 144.00000 | 161,000 | 13.63 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | 9.75 | Put | | 241.00000 | 226,000 | 13.63 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | 9.50 | Put | | 119.00000 | 114,000 | 13.83 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | 9.50 | Call | | 272.00000 | 299,000 | 13.83 | 0.00 | 0 | 10,429.00 |
| € / R | On | 14/03/2011 | 10.40 | Put | | 773.00000 | 745,000 | 15.91 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | 10.40 | Call | | 26.00000 | 30,000 | 15.91 | 0.00 | 0 | 14,937.00 |
| € / R | On | 14/03/2011 | 10.50 | Put | | 867.00000 | 838,000 | 16.26 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | 10.50 | Call | | 20.00000 | 23,000 | 16.26 | 0.00 | 0 | 4,508.00 |
| € / R | On | 14/03/2011 | 10.10 | Put | | 505.00000 | 482,000 | 14.86 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | 10.10 | Call | | 58.00000 | 67,000 | 14.86 | 0.00 | 0 | 100.00 |
| € / R | On | 14/03/2011 | 9.60 | Call | | 211.00000 | 236,000 | 13.64 | 118,000.00 | 500 | 500.00 |
| € / R | On | 14/03/2011 | 9.60 | Put | | 158.00000 | 151,000 | 13.64 | 0.00 | 0 | 3,000.00 |
| € / R | On | 14/03/2011 | 10.00 | Put | | 0.00000 | 401,000 | 14.51 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | 10.00 | Call | | 0.00000 | 86,000 | 14.51 | 43,000.00 | 500 | 500.00 |
| € / R | On | 13/06/2011 | | | 9.80350 | 9.77180 | | 13.71 | 0.00 | 0 | 7,278.00 |
| € / R | On | 13/06/2011 | 9.80 | Call | | 307.00000 | 333,000 | 13.71 | 0.00 | 0 | 0.00 |
| € / R | On | 13/06/2011 | 9.80 | Put | | 335.00000 | 330,000 | 13.71 | 0.00 | 0 | 0.00 |
| € / R | On | 13/06/2011 | 9.85 | Call | | 288.00000 | 313,000 | 13.88 | 0.00 | 0 | 0.00 |
| € / R | On | 13/06/2011 | 9.85 | Put | | 366.00000 | 360,000 | 13.88 | 0.00 | 0 | 0.00 |
| € / R | On | 13/06/2011 | 9.75 | Call | | 327.00000 | 358,000 | 13.72 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.75 | Put | | 305.00000 | 305,000 | 13.72 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | | | 9.92970 | 9.89990 | | 13.65 | 1,012,829.40 | 102 | 2,463.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.65 | Call | | 553.00000 | 583,000 | 13.63 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.65 | Put | | 303.00000 | 303,000 | 13.63 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.70 | Call | | 525.00000 | 555,000 | 13.64 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.70 | Put | | 325.00000 | 325,000 | 13.64 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.60 | Call | | 582.00000 | 612,000 | 13.63 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.60 | Put | | 282.00000 | 282,000 | 13.63 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | | | 10.04880 | 10.02170 | | 13.88 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.80 | Call | | 622.00000 | 650,000 | 13.75 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.80 | Put | | 400.00000 | 401,000 | 13.75 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.85 | Call | | 596.00000 | 623,000 | 13.78 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.85 | Put | | 424.00000 | 424,000 | 13.78 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.75 | Call | | 649.00000 | 676,000 | 13.72 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.75 | Put | | 377.00000 | 377,000 | 13.72 | 0.00 | 0 | 0.00 |
| AL7T | On | 03/02/2011 | Index Future | | | 367.04200 | 364.70800 | | | 0.00 | 0 | 30.00 |
| ALBI | On | 03/02/2011 | Index Future | | | 338.85600 | 337.16700 | | | 0.00 | 0 | 1,110.00 |
| ALBI | On | 05/05/2011 | Index Future | | | 343.75400 | 342.04000 | | | 0.00 | 0 | 2.00 |
| AU\$ / R | On | 14/03/2011 | Foreign Exchange Future | | | 7.01250 | 6.99140 | | 9.46 | 0.00 | 0 | 7,939.00 |
| AU\$ / R | On | 14/03/2011 | Foreign Exchange Future | 6.70 | Call | | 320.00000 | 337,000 | 12.34 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 14/03/2011 | Foreign Exchange Future | 6.70 | Put | | 29.00000 | 25,000 | 12.34 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 14/03/2011 | Foreign Exchange Future | 6.75 | Call | | 276.00000 | 293,000 | 11.86 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 14/03/2011 | Foreign Exchange Future | 6.75 | Put | | 35.00000 | 31,000 | 11.86 | 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 | 14/03/2011 | Foreign Exchange Future | 6.65 | Call | | 364.00000 | 383,000 | 12.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/03/2011 | Foreign Exchange Future | 6.65 | Put | | 23.00000 | 21,000 | 12.82 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 13/06/2011 | Foreign Exchange Future | | | 7.02460 | 7.00370 | | 9.97 | 0.00 | 0 | 825.00 |
| AU\$ / ROn | 13/06/2011 | Foreign Exchange Future | 6.65 | Call | | 429.00000 | 445,000 | 12.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 13/06/2011 | Foreign Exchange Future | 6.65 | Put | | 75.00000 | 70,000 | 12.22 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 13/06/2011 | Foreign Exchange Future | 6.70 | Call | | 389.00000 | 404,000 | 11.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 13/06/2011 | Foreign Exchange Future | 6.70 | Put | | 85.00000 | 79,000 | 11.90 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 13/06/2011 | Foreign Exchange Future | 6.60 | Call | | 471.00000 | 487,000 | 12.54 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 13/06/2011 | Foreign Exchange Future | 6.60 | Put | | 67.00000 | 62,000 | 12.54 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | | | 7.03660 | 7.01690 | | 10.32 | 0.00 | 0 | 5,790.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.65 | Call | | 486.00000 | 503,000 | 12.14 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.65 | Put | | 119.00000 | 116,000 | 12.14 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.70 | Call | | 447.00000 | 465,000 | 11.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.70 | Put | | 130.00000 | 128,000 | 11.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.60 | Call | | 526.00000 | 543,000 | 12.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.60 | Put | | 109.00000 | 106,000 | 12.36 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | | | 7.80900 | 7.76420 | | 12.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.30 | Call | | 1,055.00000 | 1,083,000 | 12.08 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.30 | Put | | 591.00000 | 574,000 | 12.08 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.35 | Call | | 1,030.00000 | 1,057,000 | 12.12 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.35 | Put | | 616.00000 | 598,000 | 12.12 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.25 | Call | | 1,081.00000 | 1,108,000 | 12.05 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.25 | Put | | 567.00000 | 549,000 | 12.05 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | | | 7.11200 | 7.10080 | | 11.20 | 0.00 | 0 | 1,791.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | 7.05 | Call | | 147.00000 | 151,000 | 11.47 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | 7.05 | Put | | 96.00000 | 89,000 | 11.47 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | 7.10 | Call | | 118.00000 | 121,000 | 11.20 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | 7.10 | Put | | 117.00000 | 109,000 | 11.20 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | 7.00 | Call | | 179.00000 | 184,000 | 11.74 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | 7.00 | Put | | 78.00000 | 72,000 | 11.74 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | | | 7.19220 | 7.18050 | | 10.73 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | 6.90 | Call | | 371.00000 | 377,000 | 11.40 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | 6.90 | Put | | 91.00000 | 85,000 | 11.40 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | 6.95 | Call | | 336.00000 | 341,000 | 11.29 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | 6.95 | Put | | 106.00000 | 99,000 | 11.29 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | 6.85 | Call | | 408.00000 | 415,000 | 11.52 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | 6.85 | Put | | 78.00000 | 73,000 | 11.52 | 0.00 | 0 | 0.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | | | 7.53290 | 7.43500 | | 14.25 | 0.00 | 0 | 590.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | 7.25 | Call | | 270.00000 | 342,000 | 15.28 | 0.00 | 0 | 0.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | 7.25 | Put | | 85.00000 | 59,000 | 15.28 | 0.00 | 0 | 0.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | 7.30 | Call | | 236.00000 | 304,000 | 15.11 | 0.00 | 0 | 0.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | 7.30 | Put | | 101.00000 | 71,000 | 15.11 | 0.00 | 0 | 0.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | 7.20 | Call | | 306.00000 | 382,000 | 15.45 | 0.00 | 0 | 0.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | 7.20 | Put | | 71.00000 | 49,000 | 15.45 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | | | 7.63970 | 7.54150 | | 14.68 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | 7.10 | Call | | 538.00000 | 614,000 | 14.28 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | 7.10 | Put | | 97.00000 | 74,000 | 14.28 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | 7.15 | Call | | 502.00000 | 575,000 | 14.32 | 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 | 13/06/2011 | Foreign Exchange Future | 7.15 | Put | | 111.00000 | 85,000 | 14.32 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | 7.05 | Call | | 575.00000 | 653,000 | 14.25 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | 7.05 | Put | | 84.00000 | 63,000 | 14.25 | 0.00 | 0 | 0.00 |
| CRD1 On | 03/02/2011 | Index Future | | | 151.98600 | 151.51200 | | | 0.00 | 0 | 2.00 |
| CRD1 On | 05/05/2011 | Index Future | | | 154.06600 | 153.58600 | | | 0.00 | 0 | 0.00 |
| GOVI On | 03/02/2011 | GOVI | | | 339.68600 | 338.00200 | | | 0.00 | 0 | 211.00 |
| GOVI On | 03/02/2011 | GOVI | 343.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI On | 03/02/2011 | GOVI | 343.00 | Put | | 49,980.00000 | 33,140,000 | | 0.00 | 0 | 0.00 |
| GOVI On | 03/02/2011 | GOVI | 343.01 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI On | 03/02/2011 | GOVI | 343.01 | Put | | 50,080.00000 | 33,240,000 | | 0.00 | 0 | 0.00 |
| GOVI On | 03/02/2011 | GOVI | 342.99 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI On | 03/02/2011 | GOVI | 342.99 | Put | | 49,880.00000 | 33,040,000 | | 0.00 | 0 | 0.00 |
| GOVI On | 05/05/2011 | GOVI | | | 344.59600 | 342.88800 | | | 0.00 | 0 | 0.00 |
| GOVI On | 05/05/2011 | GOVI | 349.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI On | 05/05/2011 | GOVI | 349.00 | Put | | 61,120.00000 | 44,040,000 | | 0.00 | 0 | 0.00 |
| GOVI On | 05/05/2011 | GOVI | 349.01 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI On | 05/05/2011 | GOVI | 349.01 | Put | | 61,220.00000 | 44,140,000 | | 0.00 | 0 | 0.00 |
| GOVI On | 05/05/2011 | GOVI | 348.99 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI On | 05/05/2011 | GOVI | 348.99 | Put | | 61,020.00000 | 43,940,000 | | 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 | | | 147.67700 | 147.68200 | | | 0.00 | 0 | 9.00 |
| IGOV On | 05/05/2011 | Index Future | | | 149.81100 | 149.81700 | | | 0.00 | 0 | 0.00 |
| IGOV On | 04/08/2011 | Index Future | | | 151.96800 | 151.97300 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ILBI | On | 03/02/2011 | Index Future | | | 400.16800 | 399.81800 | | | 0.00 | 0 | 353.00 |
| ILBI | On | 05/05/2011 | Index Future | | | 405.69600 | 405.39000 | | | 0.00 | 0 | 0.00 |
| 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 | 16/02/2011 | Jibar Tradeable Future | | | 5.59900 | 5.57000 | | | 0.00 | 0 | 5,000.00 |
| JIBAR F | On | 16/03/2011 | Jibar Tradeable Future | | | 5.59700 | 5.59000 | | | 0.00 | 0 | 6,990.00 |
| JIBAR F | On | 20/04/2011 | Jibar Tradeable Future | | | 5.62300 | 5.61000 | | | 0.00 | 0 | 2.00 |
| JIBAR F | On | 18/05/2011 | Jibar Tradeable Future | | | 5.63900 | 5.63000 | | | 0.00 | 0 | 2,000.00 |
| JIBAR F | On | 15/06/2011 | Jibar Tradeable Future | | | 5.66700 | 5.69000 | | | 0.00 | 0 | 3,890.00 |
| JIBAR F | On | 20/07/2011 | Jibar Tradeable Future | | | 5.73900 | 5.77000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 21/09/2011 | Jibar Tradeable Future | | | 5.88100 | 5.93000 | | | 0.00 | 0 | 15,890.00 |
| JIBAR F | On | 21/12/2011 | Jibar Tradeable Future | | | 6.32800 | 6.39000 | | | 0.00 | 60 | 5,290.00 |
| JIBAR F | On | 20/03/2012 | Jibar Tradeable Future | | | 6.70800 | 6.76000 | | | 0.00 | 0 | 290.00 |
| JIBAR F | On | 20/06/2012 | Jibar Tradeable Future | | | 7.10900 | 7.15000 | | | 0.00 | 0 | 2,890.00 |
| JIBAR F | On | 19/09/2012 | Jibar Tradeable Future | | | 7.54400 | 7.55000 | | | 0.00 | 0 | 44,010.00 |
| JIBAR F | On | 19/12/2012 | Jibar Tradeable Future | | | 7.83000 | 7.87000 | | | 0.00 | 0 | 390.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| 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 | | | 334.02700 | 332.30700 | | | 0.00 | 0 | 3.00 |
| OTH1 | On | 05/05/2011 | Index Future | | | 338.85500 | 337.11000 | | | 0.00 | 0 | 0.00 |
| R157 | On | 03/02/2011 | Bond Future | | | 7.76200 | 7.84900 | | 4.25 | 0.00 | 0 | 7,929.00 |
| R157 | On | 03/02/2011 | Bond Future | 7.90 | Call | | 482.00000 | 719,000 | 4.33 | 0.00 | 0 | 0.00 |
| R157 | On | 03/02/2011 | Bond Future | 7.90 | Put | | 263.00000 | 125,000 | 4.33 | 0.00 | 0 | 0.00 |
| R157 | On | 03/02/2011 | Bond Future | 7.95 | Call | | 620.00000 | 889,000 | 4.33 | 0.00 | 0 | 0.00 |
| R157 | On | 03/02/2011 | Bond Future | 7.95 | Put | | 187.00000 | 81,000 | 4.33 | 0.00 | 0 | 0.00 |
| R157 | On | 03/02/2011 | Bond Future | 7.85 | Call | | 364.00000 | 566,000 | 4.32 | 0.00 | 0 | 0.00 |
| R157 | On | 03/02/2011 | Bond Future | 7.85 | Put | | 360.00000 | 187,000 | 4.32 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | | | 7.90300 | 7.99700 | | 4.50 | 1,956,603.52 | 16 | 845.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.75 | Call | | 722.00000 | 866,000 | 4.50 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.75 | Put | | 1,729.00000 | 1,491,000 | 4.50 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.80 | Call | | 801.00000 | 957,000 | 4.51 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.80 | Put | | 1,603.00000 | 1,377,000 | 4.51 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.70 | Call | | 647.00000 | 782,000 | 4.49 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.70 | Put | | 1,859.00000 | 1,612,000 | 4.49 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.65 | Call | | 578.00000 | 702,000 | 4.47 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.65 | Put | | 1,996.00000 | 1,738,000 | 4.47 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | | | 8.06300 | 8.16400 | | 4.25 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.50 | Call | | 542.00000 | 642,000 | 4.11 | 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 | 04/08/2011 | Bond Future | 7.50 | Put | | 3,107.00000 | 2,822,000 | 4.11 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.55 | Call | | 595.00000 | 702,000 | 4.12 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.55 | Put | | 2,965.00000 | 2,686,000 | 4.12 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.45 | Call | | 493.00000 | 586,000 | 4.10 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.45 | Put | | 3,254.00000 | 2,962,000 | 4.10 | 0.00 | 0 | 0.00 |
| R186 | On | 03/02/2011 | Bond Future | | | 8.62000 | 8.67600 | | 11.50 | 0.00 | 0 | 25,674.00 |
| R186 | On | 03/02/2011 | Bond Future | 9.00 | Call | | 3,115.00000 | 3,596,000 | 11.91 | 0.00 | 0 | 0.00 |
| R186 | On | 03/02/2011 | Bond Future | 9.00 | Put | | 98.00000 | 45,000 | 11.91 | 0.00 | 0 | 0.00 |
| R186 | On | 03/02/2011 | Bond Future | 9.05 | Call | | 3,536.00000 | 4,033,000 | 11.95 | 0.00 | 0 | 0.00 |
| R186 | On | 03/02/2011 | Bond Future | 9.05 | Put | | 64.00000 | 27,000 | 11.95 | 0.00 | 0 | 0.00 |
| R186 | On | 03/02/2011 | Bond Future | 8.95 | Call | | 2,707.00000 | 3,167,000 | 11.87 | 0.00 | 0 | 0.00 |
| R186 | On | 03/02/2011 | Bond Future | 8.95 | Put | | 148.00000 | 74,000 | 11.87 | 0.00 | 0 | 0.00 |
| R186 | On | 03/02/2011 | Bond Future | 7.75 | Put | | 9,307.00000 | 8,773,000 | 10.86 | 0.00 | 0 | 0.00 |
| R186 | On | 03/02/2011 | Bond Future | 7.75 | Call | | 0.00000 | 0,000 | 10.86 | 0.00 | 0 | 3,000.00 |
| R186 | On | 05/05/2011 | Bond Future | | | 8.70500 | 8.76400 | | 11.75 | 0.00 | 0 | 7,485.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.75 | Call | | 2,862.00000 | 3,134,000 | 11.75 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.75 | Put | | 2,993.00000 | 2,713,000 | 11.75 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.80 | Call | | 3,101.00000 | 3,387,000 | 11.79 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.80 | Put | | 2,766.00000 | 2,501,000 | 11.79 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.70 | Call | | 2,632.00000 | 2,891,000 | 11.71 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.70 | Put | | 3,230.00000 | 2,938,000 | 11.71 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.00 | Put | | 8,002.00000 | 7,533,000 | 11.12 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.00 | Call | | 550.00000 | 632,000 | 11.12 | 0.00 | 0 | 5,500.00 |
| R186 | On | 04/08/2011 | Bond Future | | | 8.79600 | 8.85600 | | 12.25 | 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 | 04/08/2011 | Bond Future | 8.25 | Call | | 1,793.00000 | 1,954,000 | 11.81 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 7,531.00000 | 7,142,000 | 11.81 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 1,942.00000 | 2,113,000 | 11.85 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 7,190.00000 | 6,811,000 | 11.85 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 1,651.00000 | 1,802,000 | 11.77 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 7,881.00000 | 7,482,000 | 11.77 | 0.00 | 0 | 0.00 |
| R201 | On | 03/02/2011 | Bond Future | | | 7.59100 | 7.67800 | | 3.75 | 0.00 | 0 | 489.00 |
| R201 | On | 03/02/2011 | Bond Future | 8.00 | Call | | 1,093.00000 | 1,373,000 | 3.95 | 0.00 | 0 | 0.00 |
| R201 | On | 03/02/2011 | Bond Future | 8.00 | Put | | 17.00000 | 4,000 | 3.95 | 0.00 | 0 | 0.00 |
| R201 | On | 03/02/2011 | Bond Future | 8.05 | Call | | 1,251.00000 | 1,537,000 | 3.96 | 0.00 | 0 | 0.00 |
| R201 | On | 03/02/2011 | Bond Future | 8.05 | Put | | 9.00000 | 2,000 | 3.96 | 0.00 | 0 | 0.00 |
| R201 | On | 03/02/2011 | Bond Future | 7.95 | Call | | 938.00000 | 1,211,000 | 3.94 | 0.00 | 0 | 0.00 |
| R201 | On | 03/02/2011 | Bond Future | 7.95 | Put | | 28.00000 | 8,000 | 3.94 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | | | 7.73500 | 7.82900 | | 3.75 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.75 | Call | | 731.00000 | 871,000 | 3.81 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.75 | Put | | 980.00000 | 824,000 | 3.81 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.80 | Call | | 808.00000 | 956,000 | 3.82 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.80 | Put | | 899.00000 | 751,000 | 3.82 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.70 | Call | | 660.00000 | 791,000 | 3.80 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.70 | Put | | 1,068.00000 | 902,000 | 3.80 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | | | 7.90200 | 8.00500 | | 3.75 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.25 | Call | | 318.00000 | 385,000 | 3.62 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.25 | Put | | 2,567.00000 | 2,331,000 | 3.62 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.30 | Call | | 353.00000 | 425,000 | 3.63 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R201 | On | 04/08/2011 | Bond Future | 7.30 | Put | | 2,451.00000 | 2,220,000 | 3.63 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.20 | Call | | 286.00000 | 348,000 | 3.61 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.20 | Put | | 2,686.00000 | 2,445,000 | 3.61 | 0.00 | 0 | 0.00 |
| R202 | On | 03/02/2011 | Bond Future | | | 0.45700 | 0.45700 | | | 0.00 | 0 | 3,739.00 |
| R202 | On | 03/02/2011 | Bond Future | 3.05 | Call | | 58,267.00000 | 58,267,000 | | 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 | | 59,114.00000 | 59,114,000 | | 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 | | 57,412.00000 | 57,412,000 | | 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 | | | 0.38100 | 0.38100 | | | 0.00 | 0 | 6,500.00 |
| R202 | On | 05/05/2011 | Bond Future | 2.05 | Call | | 41,132.00000 | 41,132,000 | | 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 | | 42,160.00000 | 42,160,000 | | 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 | | 40,093.00000 | 40,093,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 05/05/2011 | Bond Future | 2.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R203 | On | 03/02/2011 | Bond Future | | | 8.25500 | 8.37200 | | 6.50 | 0.00 | 0 | 1,404.00 |
| R203 | On | 03/02/2011 | Bond Future | 8.50 | Call | | 834.00000 | 1,285,000 | 6.61 | 0.00 | 0 | 0.00 |
| R203 | On | 03/02/2011 | Bond Future | 8.50 | Put | | 200.00000 | 67,000 | 6.61 | 0.00 | 0 | 0.00 |
| R203 | On | 03/02/2011 | Bond Future | 8.55 | Call | | 1,019.00000 | 1,506,000 | 6.63 | 0.00 | 0 | 0.00 |
| R203 | On | 03/02/2011 | Bond Future | 8.55 | Put | | 139.00000 | 42,000 | 6.63 | 0.00 | 0 | 0.00 |
| R203 | On | 03/02/2011 | Bond Future | 8.45 | Call | | 666.00000 | 1,075,000 | 6.59 | 0.00 | 0 | 0.00 |
| R203 | On | 03/02/2011 | Bond Future | 8.45 | Put | | 279.00000 | 104,000 | 6.59 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R203 | On | 03/02/2011 | Bond Future | 8.00 | Put | | 1,892.00000 | 1,342,000 | 6.39 | 0.00 | 0 | 0.00 |
| R203 | On | 03/02/2011 | Bond Future | 8.00 | Call | | 20.00000 | 54,000 | 6.39 | 0.00 | 0 | 1,000.00 |
| R203 | On | 05/05/2011 | Bond Future | | | 8.37700 | 8.50000 | | 7.00 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.25 | Call | | 930.00000 | 1,165,000 | 6.89 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.25 | Put | | 2,138.00000 | 1,781,000 | 6.89 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.30 | Call | | 1,026.00000 | 1,276,000 | 6.91 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.30 | Put | | 1,991.00000 | 1,649,000 | 6.91 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.20 | Call | | 840.00000 | 1,059,000 | 6.87 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.20 | Put | | 2,292.00000 | 1,919,000 | 6.87 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | | | 8.51000 | 8.64000 | | 6.75 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 798.00000 | 973,000 | 6.52 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 8.00 | Put | | 3,806.00000 | 3,379,000 | 6.52 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 8.05 | Call | | 868.00000 | 1,053,000 | 6.54 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 8.05 | Put | | 3,637.00000 | 3,220,000 | 6.54 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 7.95 | Call | | 732.00000 | 896,000 | 6.50 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 7.95 | Put | | 3,980.00000 | 3,542,000 | 6.50 | 0.00 | 0 | 0.00 |
| R204 | On | 03/02/2011 | Bond Future | | | 8.41300 | 8.53000 | | 7.75 | 0.00 | 0 | 1,926.00 |
| R204 | On | 03/02/2011 | Bond Future | 8.50 | Call | | 423.00000 | 759,000 | 7.75 | 0.00 | 0 | 0.00 |
| R204 | On | 03/02/2011 | Bond Future | 8.50 | Put | | 589.00000 | 274,000 | 7.75 | 0.00 | 0 | 0.00 |
| R204 | On | 03/02/2011 | Bond Future | 8.55 | Call | | 561.00000 | 953,000 | 7.78 | 0.00 | 0 | 0.00 |
| R204 | On | 03/02/2011 | Bond Future | 8.55 | Put | | 450.00000 | 191,000 | 7.78 | 0.00 | 0 | 0.00 |
| R204 | On | 03/02/2011 | Bond Future | 8.45 | Call | | 310.00000 | 587,000 | 7.72 | 0.00 | 0 | 0.00 |
| R204 | On | 03/02/2011 | Bond Future | 8.45 | Put | | 754.00000 | 381,000 | 7.72 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | | | 8.52900 | 8.65100 | | 8.00 | 0.00 | 0 | 100.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R204 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 1,301.00000 | 1,597,000 | 8.00 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 2,116.00000 | 1,754,000 | 8.00 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 1,422.00000 | 1,735,000 | 8.03 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 1,966.00000 | 1,621,000 | 8.03 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 1,186.00000 | 1,465,000 | 7.97 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 2,273.00000 | 1,894,000 | 7.97 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | | | 8.65400 | 8.78200 | | 8.25 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 748.00000 | 915,000 | 7.84 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 8.00 | Put | | 4,925.00000 | 4,424,000 | 7.84 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 8.05 | Call | | 817.00000 | 994,000 | 7.87 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 8.05 | Put | | 4,720.00000 | 4,229,000 | 7.87 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 7.95 | Call | | 683.00000 | 840,000 | 7.81 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 7.95 | Put | | 5,135.00000 | 4,623,000 | 7.81 | 0.00 | 0 | 0.00 |
| R206 | On | 03/02/2011 | Bond Future | | | 7.29200 | 7.38900 | | 3.00 | 0.00 | 0 | 0.00 |
| R206 | On | 03/02/2011 | Bond Future | 8.00 | Call | | 1,574.00000 | 1,826,000 | 3.20 | 0.00 | 0 | 0.00 |
| R206 | On | 03/02/2011 | Bond Future | 8.00 | Put | | 1.00000 | 0,000 | 3.20 | 0.00 | 0 | 0.00 |
| R206 | On | 03/02/2011 | Bond Future | 8.05 | Call | | 1,701.00000 | 1,953,000 | 3.20 | 0.00 | 0 | 0.00 |
| R206 | On | 03/02/2011 | Bond Future | 8.05 | Put | | 0.00000 | 0,000 | 3.20 | 0.00 | 0 | 0.00 |
| R206 | On | 03/02/2011 | Bond Future | 7.95 | Call | | 1,446.00000 | 1,699,000 | 3.19 | 0.00 | 0 | 0.00 |
| R206 | On | 03/02/2011 | Bond Future | 7.95 | Put | | 0.00000 | 1,000 | 3.19 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | | | 7.44800 | 7.55600 | | 3.00 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.50 | Call | | 590.00000 | 716,000 | 3.05 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.50 | Put | | 724.00000 | 592,000 | 3.05 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.55 | Call | | 649.00000 | 783,000 | 3.06 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R206 | On | 05/05/2011 | Bond Future | 7.55 | Put | | 663.00000 | 539,000 | 3.06 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.45 | Call | | 535.00000 | 654,000 | 3.05 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.45 | Put | | 788.00000 | 649,000 | 3.05 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | | | 7.63900 | 7.76000 | | 2.75 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 7.00 | Call | | 230.00000 | 287,000 | 2.75 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 7.00 | Put | | 1,896.00000 | 1,690,000 | 2.75 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 7.05 | Call | | 254.00000 | 316,000 | 2.75 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 7.05 | Put | | 1,809.00000 | 1,608,000 | 2.75 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 6.95 | Call | | 207.00000 | 260,000 | 2.74 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 6.95 | Put | | 1,984.00000 | 1,774,000 | 2.74 | 0.00 | 0 | 0.00 |
| R207 | On | 03/02/2011 | Bond Future | | | 8.51200 | 8.61400 | | 8.75 | 0.00 | 0 | 800.00 |
| R207 | On | 03/02/2011 | Bond Future | 8.75 | Call | | 1,021.00000 | 1,474,000 | 8.90 | 0.00 | 0 | 0.00 |
| R207 | On | 03/02/2011 | Bond Future | 8.75 | Put | | 235.00000 | 93,000 | 8.90 | 0.00 | 0 | 0.00 |
| R207 | On | 03/02/2011 | Bond Future | 8.80 | Call | | 1,237.00000 | 1,727,000 | 8.93 | 0.00 | 0 | 0.00 |
| R207 | On | 03/02/2011 | Bond Future | 8.80 | Put | | 164.00000 | 59,000 | 8.93 | 0.00 | 0 | 0.00 |
| R207 | On | 03/02/2011 | Bond Future | 8.70 | Call | | 823.00000 | 1,234,000 | 8.87 | 0.00 | 0 | 0.00 |
| R207 | On | 03/02/2011 | Bond Future | 8.70 | Put | | 325.00000 | 141,000 | 8.87 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | | | 8.62100 | 8.72700 | | 9.00 | 0.00 | 0 | 20.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 1,203.00000 | 1,448,000 | 9.00 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 2,499.00000 | 2,142,000 | 9.00 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 1,321.00000 | 1,581,000 | 9.03 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 2,329.00000 | 1,987,000 | 9.03 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 1,093.00000 | 1,322,000 | 8.97 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 2,677.00000 | 2,304,000 | 8.97 | 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 | 04/08/2011 | Bond Future | | | 8.73900 | 8.84900 | | 9.25 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 1,082.00000 | 1,269,000 | 8.94 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 4,454.00000 | 4,033,000 | 8.94 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 1,171.00000 | 1,368,000 | 8.97 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 4,256.00000 | 3,845,000 | 8.97 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 997.00000 | 1,174,000 | 8.91 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 4,658.00000 | 4,227,000 | 8.91 | 0.00 | 0 | 0.00 |
| R208 | On | 03/02/2011 | Bond Future | | | 8.53600 | 8.62800 | | 9.50 | 0.00 | 0 | 5,598.00 |
| R208 | On | 03/02/2011 | Bond Future | 8.75 | Call | | 1,018.00000 | 1,430,000 | 9.67 | 0.00 | 0 | 0.00 |
| R208 | On | 03/02/2011 | Bond Future | 8.75 | Put | | 276.00000 | 123,000 | 9.67 | 0.00 | 0 | 0.00 |
| R208 | On | 03/02/2011 | Bond Future | 8.80 | Call | | 1,240.00000 | 1,689,000 | 9.70 | 0.00 | 0 | 0.00 |
| R208 | On | 03/02/2011 | Bond Future | 8.80 | Put | | 196.00000 | 80,000 | 9.70 | 0.00 | 0 | 0.00 |
| R208 | On | 03/02/2011 | Bond Future | 8.70 | Call | | 817.00000 | 1,186,000 | 9.64 | 0.00 | 0 | 0.00 |
| R208 | On | 03/02/2011 | Bond Future | 8.70 | Put | | 378.00000 | 182,000 | 9.64 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | | | 8.63400 | 8.72900 | | 10.00 | 0.00 | 0 | 100.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 1,247.00000 | 1,475,000 | 10.00 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 2,630.00000 | 2,288,000 | 10.00 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 1,370.00000 | 1,613,000 | 10.03 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 2,449.00000 | 2,121,000 | 10.03 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 1,130.00000 | 1,345,000 | 9.97 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 2,819.00000 | 2,463,000 | 9.97 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | | | 8.73700 | 8.83600 | | 10.00 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 1,158.00000 | 1,337,000 | 9.65 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 4,667.00000 | 4,266,000 | 9.65 | 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 | 04/08/2011 | Bond Future | 8.30 | Call | | 1,254.00000 | 1,443,000 | 9.69 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 4,457.00000 | 4,065,000 | 9.69 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 1,066.00000 | 1,236,000 | 9.61 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 4,883.00000 | 4,472,000 | 9.61 | 0.00 | 0 | 0.00 |
| R209 | On | 03/02/2011 | Bond Future | | | 8.56800 | 8.63300 | | 15.25 | 0.00 | 0 | 21,989.00 |
| R209 | On | 03/02/2011 | Bond Future | 9.00 | Call | | 2,974.00000 | 3,470,000 | 15.81 | 0.00 | 0 | 0.00 |
| R209 | On | 03/02/2011 | Bond Future | 9.00 | Put | | 65.00000 | 26,000 | 15.81 | 0.00 | 0 | 0.00 |
| R209 | On | 03/02/2011 | Bond Future | 9.05 | Call | | 3,333.00000 | 3,842,000 | 15.85 | 0.00 | 0 | 0.00 |
| R209 | On | 03/02/2011 | Bond Future | 9.05 | Put | | 42.00000 | 16,000 | 15.85 | 0.00 | 0 | 0.00 |
| R209 | On | 03/02/2011 | Bond Future | 8.95 | Call | | 2,622.00000 | 3,102,000 | 15.75 | 0.00 | 0 | 0.00 |
| R209 | On | 03/02/2011 | Bond Future | 8.95 | Put | | 99.00000 | 44,000 | 15.75 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | | | 8.63000 | 8.69800 | | 16.25 | 0.00 | 0 | 200.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 1,835.00000 | 2,062,000 | 15.95 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 3,462.00000 | 3,136,000 | 15.95 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 2,010.00000 | 2,251,000 | 16.01 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 3,221.00000 | 2,909,000 | 16.01 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 1,670.00000 | 1,883,000 | 15.89 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 3,717.00000 | 3,377,000 | 15.89 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | | | 8.69500 | 8.76500 | | 16.00 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.50 | Call | | 2,568.00000 | 2,805,000 | 15.70 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.50 | Put | | 4,729.00000 | 4,405,000 | 15.70 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.55 | Call | | 2,744.00000 | 2,991,000 | 15.76 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.55 | Put | | 4,490.00000 | 4,176,000 | 15.76 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.45 | Call | | 2,398.00000 | 2,625,000 | 15.63 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R209 | On | 04/08/2011 | Bond Future | 8.45 | Put | | 4,978.00000 | 4,644,000 | 15.63 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 10.10 | Call | | 10,234.00000 | 10,718,000 | 17.50 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 10.10 | Put | | 704.00000 | 627,000 | 17.50 | 0.00 | 0 | 0.00 |
| R210 | On | 03/02/2011 | Bond Future | | | 1.02300 | 1.02300 | | | 0.00 | 0 | 2.00 |
| R210 | On | 03/02/2011 | Bond Future | 3.10 | Call | | 31,346.00000 | 31,346,000 | | 0.00 | 0 | 0.00 |
| R210 | On | 03/02/2011 | Bond Future | 3.10 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R210 | On | 03/02/2011 | Bond Future | 3.15 | Call | | 31,978.00000 | 31,978,000 | | 0.00 | 0 | 0.00 |
| R210 | On | 03/02/2011 | Bond Future | 3.15 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R210 | On | 03/02/2011 | Bond Future | 3.05 | Call | | 30,709.00000 | 30,709,000 | | 0.00 | 0 | 0.00 |
| R210 | On | 03/02/2011 | Bond Future | 3.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 03/02/2011 | Bond Future | | | 1.82500 | 1.82400 | | | 0.00 | 0 | 589.00 |
| R211 | On | 03/02/2011 | Bond Future | 2.50 | Call | | 3,812.00000 | 3,806,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 03/02/2011 | Bond Future | 2.50 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 03/02/2011 | Bond Future | 2.55 | Call | | 4,088.00000 | 4,082,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 03/02/2011 | Bond Future | 2.55 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 03/02/2011 | Bond Future | 2.45 | Call | | 3,536.00000 | 3,530,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 03/02/2011 | Bond Future | 2.45 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 03/02/2011 | Bond Future | | | 2.52000 | 2.52000 | | | 0.00 | 0 | 2,518.00 |
| R212 | On | 03/02/2011 | Bond Future | 3.00 | Call | | 4,518.00000 | 4,518,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 03/02/2011 | Bond Future | 3.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 03/02/2011 | Bond Future | 3.05 | Call | | 4,975.00000 | 4,975,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 03/02/2011 | Bond Future | 3.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 03/02/2011 | Bond Future | 2.95 | Call | | 4,058.00000 | 4,058,000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R212 | On | 03/02/2011 | Bond Future | 2.95 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 05/05/2011 | Bond Future | | | 2.43300 | 2.43200 | | | 0.00 | 0 | 1,345.00 |
| R212 | On | 05/05/2011 | Bond Future | 2.25 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 05/05/2011 | Bond Future | 2.25 | Put | | 1,755.00000 | 1,765,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 05/05/2011 | Bond Future | 2.30 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 05/05/2011 | Bond Future | 2.30 | Put | | 1,270.00000 | 1,279,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 05/05/2011 | Bond Future | 2.20 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 05/05/2011 | Bond Future | 2.20 | Put | | 2,243.00000 | 2,253,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 03/02/2011 | Bond Future | | | 8.64400 | 8.70000 | | | 0.00 | 0 | 0.00 |
| R213 | On | 03/02/2011 | Bond Future | 8.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 03/02/2011 | Bond Future | 8.00 | Put | | 6,092.00000 | 5,628,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 03/02/2011 | Bond Future | 8.05 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 03/02/2011 | Bond Future | 8.05 | Put | | 5,635.00000 | 5,171,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 03/02/2011 | Bond Future | 7.95 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 03/02/2011 | Bond Future | 7.95 | Put | | 6,552.00000 | 6,088,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 05/05/2011 | Bond Future | | | 8.71300 | 8.77100 | | | 0.00 | 0 | 0.00 |
| R213 | On | 05/05/2011 | Bond Future | 8.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 05/05/2011 | Bond Future | 8.00 | Put | | 6,649.00000 | 6,175,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 05/05/2011 | Bond Future | 8.05 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 05/05/2011 | Bond Future | 8.05 | Put | | 6,194.00000 | 5,720,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 05/05/2011 | Bond Future | 7.95 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 05/05/2011 | Bond Future | 7.95 | Put | | 7,107.00000 | 6,633,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 04/08/2011 | Bond Future | | | 8.78700 | 8.84600 | | | 0.00 | 0 | 0.00 |
| R213 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R213 | On | 04/08/2011 | Bond Future | 8.00 | Put | 7,225.00000 | 6,750,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 04/08/2011 | Bond Future | 8.05 | Call | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 04/08/2011 | Bond Future | 8.05 | Put | 6,772.00000 | 6,297,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 04/08/2011 | Bond Future | 7.95 | Call | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 04/08/2011 | Bond Future | 7.95 | Put | 7,681.00000 | 7,206,000 | | 0.00 | 0 | 0.00 |
| RAIN | On | 14/03/2011 | Foreign Exchange Future | | | 14,025.21000 | 13,980.68000 | 1.00 | 0.00 | 0 | 0.00 |
| RAIN | On | 14/03/2011 | Foreign Exchange Future | 13600.00 | Call | | 3,807.00000 | 4,252,000 | 2.00 | 0 | 0.00 |
| RAIN | On | 14/03/2011 | Foreign Exchange Future | 13600.00 | Put | | 0.00000 | 0,000 | 2.00 | 0 | 0.00 |
| RAIN | On | 14/03/2011 | Foreign Exchange Future | 13600.01 | Call | | 3,807.00000 | 4,252,000 | 2.00 | 0 | 0.00 |
| RAIN | On | 14/03/2011 | Foreign Exchange Future | 13600.01 | Put | | 0.00000 | 0,000 | 2.00 | 0 | 0.00 |
| RAIN | On | 14/03/2011 | Foreign Exchange Future | 13599.99 | Call | | 3,807.00000 | 4,252,000 | 2.00 | 0 | 0.00 |
| RAIN | On | 14/03/2011 | Foreign Exchange Future | 13599.99 | Put | | 0.00000 | 0,000 | 2.00 | 0 | 0.00 |
| RAIN | On | 13/06/2011 | Foreign Exchange Future | | | 14,212.09000 | 14,166.60000 | | 0.00 | 0 | 0.00 |
| RAIN | On | 13/06/2011 | Foreign Exchange Future | 13500.00 | Call | | 6,666.00000 | 7,121,000 | 0.00 | 0 | 0.00 |
| RAIN | On | 13/06/2011 | Foreign Exchange Future | 13500.00 | Put | | 0.00000 | 0,000 | 0.00 | 0 | 0.00 |
| RAIN | On | 13/06/2011 | Foreign Exchange Future | 13500.01 | Call | | 6,666.00000 | 7,121,000 | 0.00 | 0 | 0.00 |
| RAIN | On | 13/06/2011 | Foreign Exchange Future | 13500.01 | Put | | 0.00000 | 0,000 | 0.00 | 0 | 0.00 |
| RAIN | On | 13/06/2011 | Foreign Exchange Future | 13499.99 | Call | | 6,666.00000 | 7,121,000 | 0.00 | 0 | 0.00 |
| RAIN | On | 13/06/2011 | Foreign Exchange Future | 13499.99 | Put | | 0.00000 | 0,000 | 0.00 | 0 | 0.00 |
| TRT1 | On | 03/02/2011 | Index Future | | | 335.70300 | 333.99900 | | 0.00 | 0 | 100.00 |
| TRT1 | On | 05/05/2011 | Index Future | | | 340.29800 | 338.57100 | | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 14/03/2011 | Foreign Exchange Future | | | 1.07820 | 1.07360 | 14.48 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 14/03/2011 | Foreign Exchange Future | 1.05 | Call | | 341.00000 | 372,000 | 13.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|-------------------|
| YUAN/FO n 14/03/2011 Foreign Exchange Future | 1.05 | Put | | 105.00000 | 90,000 | 13.00 | 0.00 | 0 | 0.00 |
| YUAN/FO n 14/03/2011 Foreign Exchange Future | 1.10 | Call | | 129.00000 | 128,000 | 14.00 | 0.00 | 0 | 0.00 |
| YUAN/FO n 14/03/2011 Foreign Exchange Future | 1.10 | Put | | 393.00000 | 346,000 | 14.00 | 0.00 | 0 | 0.00 |
| YUAN/FO n 14/03/2011 Foreign Exchange Future | 1.00 | Call | | 751.00000 | 793,000 | 13.00 | 0.00 | 0 | 0.00 |
| YUAN/FO n 14/03/2011 Foreign Exchange Future | 1.00 | Put | | 15.00000 | 11,000 | 13.00 | 0.00 | 0 | 0.00 |
| YUAN/FO n 13/06/2011 Foreign Exchange Future | | | 1.09400 | 1.08950 | | 14.32 | 0.00 | 0 | 0.00 |
| YUAN/FO n 13/06/2011 Foreign Exchange Future | 1.05 | Call | | 593.00000 | 620,000 | 13.55 | 0.00 | 0 | 0.00 |
| YUAN/FO n 13/06/2011 Foreign Exchange Future | 1.05 | Put | | 198.00000 | 180,000 | 13.55 | 0.00 | 0 | 0.00 |
| YUAN/FO n 13/06/2011 Foreign Exchange Future | 1.10 | Call | | 343.00000 | 357,000 | 14.32 | 0.00 | 0 | 0.00 |
| YUAN/FO n 13/06/2011 Foreign Exchange Future | 1.10 | Put | | 448.00000 | 417,000 | 14.32 | 0.00 | 0 | 0.00 |
| YUAN/FO n 13/06/2011 Foreign Exchange Future | 1.00 | Call | | 967.00000 | 1,002,000 | 13.46 | 0.00 | 0 | 0.00 |
| YUAN/FO n 13/06/2011 Foreign Exchange Future | 1.00 | Put | | 72.00000 | 62,000 | 13.46 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | 70,074,415.22 | 9,952 | 799,023.00 |

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 | | | 6.31500 | 6.40000 | | | 0.00 | 0 | 0.00 |
| R157 On 15/09/2015 Spot Bond | | | 7.74500 | 7.83000 | | | 0.00 | 0 | 0.00 |
| R186 On 21/12/2026 Spot Bond | | | 8.61000 | 8.66500 | | | 0.00 | 0 | 0.00 |
| R189 On 31/03/2013 Spot Bond | | | 211.35393 | 211.33342 | | | 0.00 | 0 | 0.00 |
| R197 On 07/12/2023 Spot Bond | | | 226.75193 | 226.72222 | | | 0.00 | 0 | 0.00 |
| R201 On 21/12/2014 Spot Bond | | | 7.57500 | 7.66000 | | | 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 | 07/12/2033 | Spot Bond | | | 2.73000 | 2.73000 | | | 0.00 | 0 | 0.00 |
| R203 | On | 15/09/2017 | Spot Bond | | | 8.24000 | 8.35500 | | | 0.00 | 0 | 0.00 |
| R204 | On | 21/12/2018 | Spot Bond | | | 8.40000 | 8.51500 | | | 0.00 | 0 | 0.00 |
| R206 | On | 15/01/2014 | Spot Bond | | | 7.27500 | 7.37000 | | | 0.00 | 0 | 0.00 |
| R207 | On | 15/01/2020 | Spot Bond | | | 8.50000 | 8.60000 | | | 0.00 | 0 | 0.00 |
| R208 | On | 31/03/2021 | Spot Bond | | | 8.52500 | 8.61500 | | | 0.00 | 0 | 0.00 |
| R209 | On | 31/03/2036 | Spot Bond | | | 8.56000 | 8.62500 | | | 0.00 | 0 | 0.00 |
| R210 | On | 31/03/2028 | Spot Bond | | | 2.70000 | 2.70000 | | | 0.00 | 0 | 0.00 |
| R211 | On | 31/01/2017 | Spot Bond | | | 2.19000 | 2.19000 | | | 0.00 | 0 | 0.00 |
| R212 | On | 31/01/2022 | Spot Bond | | | 2.71000 | 2.71000 | | | 0.00 | 0 | 0.00 |
| R213 | On | 28/02/2031 | Spot Bond | | | 8.00000 | 8.00000 | | | 0.00 | 0 | 0.00 |
| Total for j-Bonds : | | | | | | | | | | 0.00 | 0 | 0.00 |
| Grand Total: | | | | | | | | | | 70,074,415.22 | 9,952 | 799,023.00 |