



Daily MTM Report

Daily summary for: 22/02/2011

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| Derivatives | | | | | | | | | |
| \$ / R On 14/03/2011 Foreign Exchange Future | | | 7.15920 | 7.17170 | | 13.75 | 39,676,286.40 | 5,542 | 240,315.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 8.00 | Call | | 2.00000 | 2,000 | 21.12 | 0.00 | 0 | 6,050.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 8.00 | Put | | 830.00000 | 843,000 | 21.12 | 0.00 | 0 | 0.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 8.05 | Call | | 1.00000 | 1,000 | 21.56 | 0.00 | 0 | 340.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 8.05 | Put | | 879.00000 | 892,000 | 21.56 | 0.00 | 0 | 0.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 7.95 | Call | | 2.00000 | 2,000 | 20.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 7.95 | Put | | 780.00000 | 793,000 | 20.69 | 0.00 | 0 | 0.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 8.50 | Put | | 1,328.00000 | 1,341,000 | 25.46 | 0.00 | 0 | 0.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 8.50 | Call | | 0.00000 | 0,000 | 25.46 | 0.00 | 0 | 30,000.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 10.50 | Put | | 3,328.00000 | 3,341,000 | 36.20 | 0.00 | 0 | 0.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 10.50 | Call | | 0.00000 | 0,000 | 36.20 | 0.00 | 0 | 30,000.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 7.30 | Put | | 176.00000 | 187,000 | 15.05 | 0.00 | 0 | 2,000.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 7.30 | Call | | 48.00000 | 46,000 | 15.05 | 0.00 | 0 | 6,050.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 8.40 | Put | | 1,228.00000 | 1,241,000 | 24.59 | 0.00 | 0 | 0.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 8.40 | Call | | 0.00000 | 0,000 | 24.59 | 0.00 | 0 | 3,000.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 7.50 | Put | | 345.00000 | 358,000 | 16.78 | 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 | | 17.00000 | 17,000 | 16.78 | 0.00 | 0 | 12,000.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.55 | Put | | 391.00000 | 404,000 | 17.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.55 | Call | | 13.00000 | 13,000 | 17.22 | 0.00 | 0 | 871.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.60 | Put | | 438.00000 | 451,000 | 17.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.60 | Call | | 10.00000 | 10,000 | 17.65 | 0.00 | 0 | 3,071.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.25 | Put | | 140.00000 | 151,000 | 14.61 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.25 | Call | | 62.00000 | 60,000 | 14.61 | 0.00 | 0 | 9,600.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.10 | Put | | 60.00000 | 67,000 | 14.11 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.10 | Call | | 132.00000 | 126,000 | 14.11 | 0.00 | 0 | 3,280.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.40 | Put | | 256.00000 | 269,000 | 15.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.40 | Call | | 28.00000 | 28,000 | 15.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.15 | Put | | 78.00000 | 88,000 | 13.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.15 | Call | | 100.00000 | 97,000 | 13.75 | 0.00 | 0 | 600.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.35 | Put | | 215.00000 | 227,000 | 15.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.35 | Call | | 37.00000 | 36,000 | 15.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.20 | Call | | 79.00000 | 76,000 | 14.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.20 | Put | | 107.00000 | 117,000 | 14.18 | 0.00 | 0 | 2,571.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 6.85 | Put | | 12.00000 | 15,000 | 15.94 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 6.85 | Call | | 334.00000 | 324,000 | 15.94 | 0.00 | 0 | 8,500.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.00 | Put | | 33.00000 | 39,000 | 14.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.00 | Call | | 205.00000 | 198,000 | 14.84 | 0.00 | 0 | 1,600.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | | | 7.25650 | 7.26870 | | 14.57 | 27,052,232.00 | 3,728 | 49,095.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.45 | Call | | 164.00000 | 166,000 | 15.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.45 | Put | | 345.00000 | 360,000 | 15.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.50 | Call | | 150.00000 | 153,000 | 15.80 | 0.00 | 0 | 800.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.50 | Put | | 381.00000 | 397,000 | 15.80 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.40 | Call | | 179.00000 | 182,000 | 15.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.40 | Put | | 310.00000 | 326,000 | 15.31 | 0.00 | 0 | 1,000.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.70 | Call | | 613.00000 | 605,000 | 14.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.70 | Put | | 44.00000 | 49,000 | 14.68 | 0.00 | 0 | 300.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.20 | Put | | 192.00000 | 205,000 | 14.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.20 | Call | | 261.00000 | 261,000 | 14.58 | 0.00 | 0 | 300.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.05 | Put | | 131.00000 | 142,000 | 14.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.05 | Call | | 350.00000 | 348,000 | 14.61 | 0.00 | 0 | 500.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 8.00 | Put | | 796.00000 | 812,000 | 18.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 8.00 | Call | | 65.00000 | 68,000 | 18.25 | 0.00 | 0 | 500.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.80 | Put | | 621.00000 | 637,000 | 17.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.80 | Call | | 90.00000 | 93,000 | 17.27 | 0.00 | 0 | 1,000.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.25 | Put | | 216.00000 | 230,000 | 14.57 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.25 | Call | | 235.00000 | 236,000 | 14.57 | 0.00 | 0 | 500.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.30 | Call | | 215.00000 | 216,000 | 14.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.30 | Put | | 246.00000 | 260,000 | 14.82 | 0.00 | 0 | 200.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | | | 7.36350 | 7.37460 | | 14.87 | 14,270,463.00 | 1,938 | 12,267.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.05 | Call | | 148.00000 | 151,000 | 17.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.05 | Put | | 823.00000 | 838,000 | 17.44 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.10 | Call | | 140.00000 | 143,000 | 17.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.10 | Put | | 865.00000 | 880,000 | 17.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.00 | Call | | 156.00000 | 160,000 | 17.26 | 480,000.00 | 3,000 | 3,000.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.00 | Put | | 781.00000 | 797,000 | 17.26 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.80 | Put | | 620.00000 | 636,000 | 16.53 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.80 | Call | | 195.00000 | 199,000 | 16.53 | 0.00 | 0 | 2,800.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.40 | Call | | 314.00000 | 317,000 | 15.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.40 | Put | | 339.00000 | 354,000 | 15.06 | 0.00 | 0 | 2,800.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | | | 7.46700 | 7.47660 | | 14.94 | 0.00 | 0 | 340.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.35 | Call | | 457.00000 | 460,000 | 14.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.35 | Put | | 330.00000 | 343,000 | 14.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.40 | Call | | 432.00000 | 435,000 | 14.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.40 | Put | | 355.00000 | 368,000 | 14.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.30 | Call | | 483.00000 | 485,000 | 14.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.30 | Put | | 306.00000 | 318,000 | 14.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | | | 9.46560 | 9.47710 | | 19.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.20 | Call | | 1,652.00000 | 1,655,000 | 18.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.20 | Put | | 1,375.00000 | 1,389,000 | 18.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.25 | Call | | 1,634.00000 | 1,638,000 | 18.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.25 | Put | | 1,407.00000 | 1,422,000 | 18.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.15 | Call | | 1,670.00000 | 1,673,000 | 18.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.15 | Put | | 1,343.00000 | 1,357,000 | 18.68 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 14/03/2011 | Foreign Exchange Future | | | | 7.15920 | 7.17170 | | 13.75 | 0.00 | 0 | 125.00 |
| \$ / R M/On | 14/03/2011 | Foreign Exchange Future | 7.00 | Call | | | 20,470.00000 | 19,758,000 | 14.84 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 14/03/2011 | Foreign Exchange Future | 7.00 | Put | | | 3,300.00000 | 3,838,000 | 14.84 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 14/03/2011 | Foreign Exchange Future | 7.05 | Call | | | 16,644.00000 | 16,036,000 | 14.48 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 14/03/2011 | Foreign Exchange Future | 7.05 | Put | | | 4,474.00000 | 5,116,000 | 14.48 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 14/03/2011 | Foreign Exchange Future | 6.95 | Call | | | 24,573.00000 | 23,766,000 | 15.21 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 14/03/2011 | Foreign Exchange Future | 6.95 | Put | | | 2,403.00000 | 2,846,000 | 15.21 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | | | 7.25650 | 7.26870 | | 14.57 | 0.00 | 0 | 40.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.05 | Call | | 35,013.00000 | 34,770,000 | 14.61 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.05 | Put | | 13,143.00000 | 14,120,000 | 14.61 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.10 | Call | | 31,865.00000 | 31,715,000 | 14.60 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.10 | Put | | 14,995.00000 | 16,065,000 | 14.60 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.00 | Call | | 38,328.00000 | 37,990,000 | 14.62 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.00 | Put | | 11,458.00000 | 12,340,000 | 14.62 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.35 | Call | | 19,621.00000 | 19,804,000 | 15.06 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.35 | Put | | 27,751.00000 | 29,154,000 | 15.06 | 0.00 | 0 | 60.00 |
| £ / R On | 14/03/2011 | Foreign Exchange Future | | | 11.56710 | 11.63340 | | 13.56 | 2,718,268.50 | 235 | 31,046.00 |
| £ / R On | 14/03/2011 | Foreign Exchange Future | 11.80 | Call | | 89.00000 | 71,000 | 14.83 | 0.00 | 0 | 0.00 |
| £ / R On | 14/03/2011 | Foreign Exchange Future | 11.80 | Put | | 256.00000 | 304,000 | 14.83 | 0.00 | 0 | 2,000.00 |
| £ / R On | 14/03/2011 | Foreign Exchange Future | 11.85 | Call | | 75.00000 | 61,000 | 15.08 | 0.00 | 0 | 0.00 |
| £ / R On | 14/03/2011 | Foreign Exchange Future | 11.85 | Put | | 292.00000 | 344,000 | 15.08 | 0.00 | 0 | 0.00 |
| £ / R On | 14/03/2011 | Foreign Exchange Future | 11.75 | Call | | 104.00000 | 84,000 | 14.57 | 0.00 | 0 | 0.00 |
| £ / R On | 14/03/2011 | Foreign Exchange Future | 11.75 | Put | | 221.00000 | 267,000 | 14.57 | 0.00 | 0 | 0.00 |
| £ / R On | 14/03/2011 | Foreign Exchange Future | 11.45 | Put | | 82.00000 | 99,000 | 14.02 | 0.00 | 0 | 0.00 |
| £ / R On | 14/03/2011 | Foreign Exchange Future | 11.45 | Call | | 265.00000 | 216,000 | 14.02 | 0.00 | 0 | 569.00 |
| £ / R On | 14/03/2011 | Foreign Exchange Future | 12.55 | Put | | 925.00000 | 989,000 | 18.64 | 0.00 | 0 | 0.00 |
| £ / R On | 14/03/2011 | Foreign Exchange Future | 12.55 | Call | | 8.00000 | 6,000 | 18.64 | 0.00 | 0 | 569.00 |
| £ / R On | 14/03/2011 | Foreign Exchange Future | 12.00 | Put | | 413.00000 | 470,000 | 15.84 | 0.00 | 0 | 0.00 |
| £ / R On | 14/03/2011 | Foreign Exchange Future | 12.00 | Call | | 46.00000 | 37,000 | 15.84 | 0.00 | 0 | 150.00 |
| £ / R On | 14/03/2011 | Foreign Exchange Future | 8.00 | Put | | 0.00000 | 0,000 | 22.24 | 0.00 | 0 | 0.00 |
| £ / R On | 14/03/2011 | Foreign Exchange Future | 8.00 | Call | | 3,633.00000 | 3,567,000 | 22.24 | 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 | 7.30 | Put | 0.00000 | 0,000 | 19.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/03/2011 | Foreign Exchange Future | 7.30 | Call | 4,333.00000 | 4,267,000 | 19.02 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | | | 11.71000 | 11.77630 | 13.96 | 11,710.00 | 1 | 2,463.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.85 | Call | 328.00000 | 305,000 | 14.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.85 | Put | 402.00000 | 445,000 | 14.30 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.90 | Call | 308.00000 | 287,000 | 14.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.90 | Put | 432.00000 | 477,000 | 14.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.80 | Call | 348.00000 | 324,000 | 14.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.80 | Put | 372.00000 | 414,000 | 14.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 10.75 | Call | 1,074.00000 | 1,017,000 | 13.90 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 10.75 | Put | 48.00000 | 57,000 | 13.90 | 0.00 | 0 | 10.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.45 | Put | 212.00000 | 240,000 | 13.94 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.45 | Call | 538.00000 | 500,000 | 13.94 | 0.00 | 0 | 10.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.55 | Call | 477.00000 | 442,000 | 13.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.55 | Put | 251.00000 | 282,000 | 13.95 | 0.00 | 0 | 100.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.95 | Call | 290.00000 | 270,000 | 14.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.95 | Put | 464.00000 | 510,000 | 14.54 | 0.00 | 0 | 100.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | | | 11.85830 | 11.92390 | 14.28 | 0.00 | 0 | 2,512.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.50 | Call | 738.00000 | 699,000 | 14.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.50 | Put | 314.00000 | 341,000 | 14.16 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.55 | Call | 708.00000 | 670,000 | 14.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.55 | Put | 334.00000 | 362,000 | 14.18 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.45 | Call | 768.00000 | 728,000 | 14.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.45 | Put | 294.00000 | 320,000 | 14.15 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.65 | Call | 651.00000 | 615,000 | 14.22 | 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 | 11.65 | Put | | 377.00000 | 407,000 | 14.22 | 0.00 | 0 | 100.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 12.10 | Call | | 444.00000 | 421,000 | 14.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 12.10 | Put | | 620.00000 | 663,000 | 14.76 | 0.00 | 0 | 200.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | | | 11.99750 | 12.06040 | | 14.40 | 0.00 | 0 | 52.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.65 | Call | | 837.00000 | 797,000 | 14.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.65 | Put | | 427.00000 | 450,000 | 14.22 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.70 | Call | | 809.00000 | 770,000 | 14.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.70 | Put | | 449.00000 | 473,000 | 14.24 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.60 | Call | | 865.00000 | 825,000 | 14.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.60 | Put | | 405.00000 | 428,000 | 14.19 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 12.20 | Call | | 573.00000 | 548,000 | 14.72 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 12.20 | Put | | 713.00000 | 751,000 | 14.72 | 0.00 | 0 | 250.00 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | | | 0.08610 | 0.08620 | | 15.57 | 0.00 | 0 | 448.00 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | 0.09 | Call | | 110.00000 | 101,000 | 17.52 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | 0.09 | Put | | 190.00000 | 191,000 | 17.52 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | 0.10 | Call | | 1.00000 | 1,000 | 21.13 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | 0.10 | Put | | 1,081.00000 | 1,091,000 | 21.13 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | 0.08 | Call | | 920.00000 | 910,000 | 16.86 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | 0.08 | Put | | 0.00000 | 0,000 | 16.86 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | | | 0.08730 | 0.08750 | | 17.46 | 0.00 | 0 | 573.00 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | 0.09 | Call | | 450.00000 | 432,000 | 16.01 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | 0.09 | Put | | 200.00000 | 202,000 | 16.01 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | 0.10 | Call | | 124.00000 | 116,000 | 19.20 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | 0.10 | Put | | 874.00000 | 886,000 | 19.20 | 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 | 0.08 | Call | | 1,264.00000 | 1,244,000 | 16.34 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | 0.08 | Put | | 14.00000 | 14,000 | 16.34 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | | | 9.79210 | 9.80080 | | 13.02 | 28,974,823.90 | 2,959 | 17,761.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.80 | Call | | 119.00000 | 115,000 | 13.02 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.80 | Put | | 118.00000 | 123,000 | 13.02 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.85 | Call | | 98.00000 | 95,000 | 13.32 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.85 | Put | | 147.00000 | 153,000 | 13.32 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.75 | Call | | 148.00000 | 144,000 | 13.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.75 | Put | | 97.00000 | 102,000 | 13.31 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.50 | Put | | 32.00000 | 35,000 | 14.77 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.50 | Call | | 333.00000 | 327,000 | 14.77 | 0.00 | 0 | 10,429.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 10.40 | Put | | 610.00000 | 618,000 | 16.66 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 10.40 | Call | | 11.00000 | 10,000 | 16.66 | 0.00 | 0 | 14,937.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 10.50 | Put | | 706.00000 | 715,000 | 17.27 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 10.50 | Call | | 7.00000 | 7,000 | 17.27 | 0.00 | 0 | 4,508.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 10.10 | Put | | 335.00000 | 343,000 | 14.84 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 10.10 | Call | | 36.00000 | 35,000 | 14.84 | 0.00 | 0 | 100.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.60 | Call | | 252.00000 | 247,000 | 14.18 | 0.00 | 0 | 500.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.60 | Put | | 51.00000 | 55,000 | 14.18 | 0.00 | 0 | 3,000.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 10.00 | Put | | 254.00000 | 261,000 | 14.23 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 10.00 | Call | | 55.00000 | 53,000 | 14.23 | 0.00 | 0 | 500.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | | | 9.91190 | 9.92110 | | 13.22 | 14,966,969.00 | 1,510 | 8,083.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.80 | Call | | 350.00000 | 347,000 | 13.26 | 0.00 | 0 | 0.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.80 | Put | | 229.00000 | 235,000 | 13.26 | 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 | 9.85 | Call | | 322.00000 | 320,000 | 13.24 | 0.00 | 0 | 0.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.85 | Put | | 251.00000 | 258,000 | 13.24 | 0.00 | 0 | 0.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.75 | Call | | 378.00000 | 375,000 | 13.28 | 0.00 | 0 | 0.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.75 | Put | | 207.00000 | 213,000 | 13.28 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | | | 10.03760 | 10.04620 | | 13.50 | 10,037.60 | 1 | 3,161.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.65 | Call | | 627.00000 | 623,000 | 13.45 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.65 | Put | | 231.00000 | 235,000 | 13.45 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.70 | Call | | 596.00000 | 592,000 | 13.46 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.70 | Put | | 250.00000 | 254,000 | 13.46 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.60 | Call | | 659.00000 | 655,000 | 13.44 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.60 | Put | | 213.00000 | 217,000 | 13.44 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | | | 10.15520 | 10.16260 | | 13.56 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.80 | Call | | 688.00000 | 683,000 | 13.44 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.80 | Put | | 325.00000 | 328,000 | 13.44 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.85 | Call | | 659.00000 | 654,000 | 13.46 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.85 | Put | | 346.00000 | 349,000 | 13.46 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.75 | Call | | 717.00000 | 712,000 | 13.42 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.75 | Put | | 304.00000 | 307,000 | 13.42 | 0.00 | 0 | 0.00 |
| AL7T | On | 05/05/2011 | Index Future | | | 372.65500 | 374.59000 | | | 0.00 | 0 | 30.00 |
| AL7T | On | 04/08/2011 | Index Future | | | 377.93100 | 379.89100 | | | 0.00 | 0 | 0.00 |
| ALBI | On | 05/05/2011 | Index Future | | | 343.01800 | 344.99900 | | | 0.00 | 0 | 1,064.00 |
| ALBI | On | 04/08/2011 | Index Future | | | 347.87400 | 349.88100 | | | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 14/03/2011 | Foreign Exchange Future | | | 7.16520 | 7.23360 | | 10.10 | 0.00 | 0 | 8,377.00 |

| 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 | 6.70 | Call | | 537.00000 | 469,000 | 15.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/03/2011 | Foreign Exchange Future | 6.70 | Put | | 3.00000 | 4,000 | 15.73 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/03/2011 | Foreign Exchange Future | 6.75 | Call | | 488.00000 | 420,000 | 15.10 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/03/2011 | Foreign Exchange Future | 6.75 | Put | | 4.00000 | 5,000 | 15.10 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/03/2011 | Foreign Exchange Future | 6.65 | Call | | 586.00000 | 518,000 | 16.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/03/2011 | Foreign Exchange Future | 6.65 | Put | | 2.00000 | 3,000 | 16.35 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 13/06/2011 | Foreign Exchange Future | | | 7.17670 | 7.24550 | | 10.47 | 0.00 | 0 | 10,055.00 |
| AU\$ / ROn | 13/06/2011 | Foreign Exchange Future | 6.65 | Call | | 636.00000 | 571,000 | 13.84 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 13/06/2011 | Foreign Exchange Future | 6.65 | Put | | 41.00000 | 44,000 | 13.84 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 13/06/2011 | Foreign Exchange Future | 6.70 | Call | | 591.00000 | 526,000 | 13.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 13/06/2011 | Foreign Exchange Future | 6.70 | Put | | 46.00000 | 49,000 | 13.50 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 13/06/2011 | Foreign Exchange Future | 6.60 | Call | | 681.00000 | 616,000 | 14.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 13/06/2011 | Foreign Exchange Future | 6.60 | Put | | 36.00000 | 39,000 | 14.17 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | | | 7.19240 | 7.25960 | | 10.75 | 0.00 | 0 | 5,840.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.65 | Call | | 686.00000 | 628,000 | 13.21 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.65 | Put | | 76.00000 | 86,000 | 13.21 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.70 | Call | | 644.00000 | 586,000 | 12.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.70 | Put | | 84.00000 | 94,000 | 12.98 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.60 | Call | | 729.00000 | 670,000 | 13.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.60 | Put | | 69.00000 | 78,000 | 13.43 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | | | 8.03970 | 8.11490 | | 12.40 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.30 | Call | | 1,268.00000 | 1,222,000 | 11.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.30 | Put | | 453.00000 | 482,000 | 11.94 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.35 | Call | | 1,240.00000 | 1,195,000 | 11.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.35 | Put | | 475.00000 | 505,000 | 11.97 | 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 | 7.25 | Call | | 1,296.00000 | 1,250,000 | 11.91 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.25 | Put | | 431.00000 | 460,000 | 11.91 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | | | 7.26210 | 7.29710 | | 12.55 | 0.00 | 0 | 1,791.00 |
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | 7.05 | Call | | 265.00000 | 235,000 | 14.01 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | 7.05 | Put | | 18.00000 | 23,000 | 14.01 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | 7.10 | Call | | 223.00000 | 194,000 | 13.65 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | 7.10 | Put | | 26.00000 | 32,000 | 13.65 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | 7.00 | Call | | 310.00000 | 279,000 | 14.38 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | 7.00 | Put | | 13.00000 | 17,000 | 14.38 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | | | 7.34430 | 7.37950 | | 11.80 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | 6.90 | Call | | 523.00000 | 496,000 | 12.73 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | 6.90 | Put | | 44.00000 | 52,000 | 12.73 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | 6.95 | Call | | 480.00000 | 455,000 | 12.63 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | 6.95 | Put | | 51.00000 | 61,000 | 12.63 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | 6.85 | Call | | 566.00000 | 537,000 | 12.84 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | 6.85 | Put | | 37.00000 | 43,000 | 12.84 | 0.00 | 0 | 0.00 |
| CAN-DCon | 28/02/2011 | Can-Do Future | | | 7.14440 | 7.15680 | | 13.58 | 0.00 | 10,000 | 0.00 |
| CAN-DCon | 28/02/2011 | Can-Do Future | 7.15 | Call | | 54.00000 | 47,000 | 13.58 | 0.00 | 0 | 20,000.00 |
| CAN-DCon | 28/02/2011 | Can-Do Future | 7.15 | Put | | 47.00000 | 53,000 | 13.58 | 0.00 | 0 | 0.00 |
| CAN-DCon | 28/02/2011 | Can-Do Future | 7.20 | Call | | 34.00000 | 29,000 | 14.16 | 0.00 | 0 | 0.00 |
| CAN-DCon | 28/02/2011 | Can-Do Future | 7.20 | Put | | 77.00000 | 85,000 | 14.16 | 0.00 | 0 | 0.00 |
| CAN-DCon | 28/02/2011 | Can-Do Future | 7.10 | Call | | 84.00000 | 76,000 | 14.06 | 0.00 | 0 | 0.00 |
| CAN-DCon | 28/02/2011 | Can-Do Future | 7.10 | Put | | 27.00000 | 32,000 | 14.06 | 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 | 14/03/2011 | Foreign Exchange Future | | | 7.60980 | 7.56540 | | 13.80 | 0.00 | 0 | 0.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | 7.25 | Call | | 334.00000 | 374,000 | 16.38 | 0.00 | 0 | 0.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | 7.25 | Put | | 19.00000 | 14,000 | 16.38 | 0.00 | 0 | 0.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | 7.30 | Call | | 291.00000 | 329,000 | 16.01 | 0.00 | 0 | 0.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | 7.30 | Put | | 26.00000 | 19,000 | 16.01 | 0.00 | 0 | 0.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | 7.20 | Call | | 380.00000 | 420,000 | 16.75 | 0.00 | 0 | 0.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | 7.20 | Put | | 15.00000 | 10,000 | 16.75 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | | | 7.72060 | 7.67520 | | 14.25 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | 7.10 | Call | | 628.00000 | 666,000 | 14.50 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | 7.10 | Put | | 53.00000 | 45,000 | 14.50 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | 7.15 | Call | | 587.00000 | 624,000 | 14.48 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | 7.15 | Put | | 62.00000 | 53,000 | 14.48 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | 7.05 | Call | | 670.00000 | 708,000 | 14.52 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | 7.05 | Put | | 45.00000 | 37,000 | 14.52 | 0.00 | 0 | 0.00 |
| CRD1 On | 05/05/2011 | Index Future | | | 154.56300 | 155.13500 | | | 0.00 | 0 | 2.00 |
| CRD1 On | 04/08/2011 | Index Future | | | 156.68300 | 157.26100 | | | 0.00 | 0 | 0.00 |
| GOVI On | 05/05/2011 | GOVI | | | 344.04100 | 345.93200 | | | 0.00 | 0 | 208.00 |
| 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 | | 30,680.00000 | 49,590,000 | | 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 | | 30,780.00000 | 49,690,000 | | 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 | | 30,580.00000 | 49,490,000 | | 0.00 | 0 | 0.00 |
| GOVI On | 04/08/2011 | GOVI | | | 348.91100 | 350.82800 | | | 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 | 04/08/2011 | GOVI | 348.00 | Call | 28,280.00000 | 9,110,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 04/08/2011 | GOVI | 348.00 | Put | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 04/08/2011 | GOVI | 348.01 | Call | 28,180.00000 | 9,010,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 04/08/2011 | GOVI | 348.01 | Put | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 04/08/2011 | GOVI | 347.99 | Call | 28,380.00000 | 9,210,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 04/08/2011 | GOVI | 347.99 | Put | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GVIX | On | 01/01/2029 | LIVE INDEX | | | 110.00000 | 110.00000 | | 0.00 | 0 | 0.00 |
| IGOV | On | 05/05/2011 | Index Future | | | 149.20600 | 149.14000 | | 0.00 | 0 | 58.00 |
| IGOV | On | 04/08/2011 | Index Future | | | 151.31900 | 151.25000 | | 0.00 | 0 | 0.00 |
| ILBI | On | 05/05/2011 | Index Future | | | 403.49800 | 403.31500 | | 0.00 | 0 | 336.00 |
| J157 | On | 15/09/2015 | Interest Rate Swap | | | 8.82200 | 8.82200 | 15.00 | 0.00 | 0 | 0.00 |
| J186 | On | 21/12/2026 | Interest Rate Swap | | | 8.68300 | 8.68300 | 15.00 | 0.00 | 0 | 0.00 |
| J201 | On | 22/12/2014 | Interest Rate Swap | | | 8.65500 | 8.65500 | 15.00 | 0.00 | 0 | 0.00 |
| 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 | 16/03/2011 | Jibar Tradeable Future | | | 5.61800 | 5.59000 | | 0.00 | 0 | 6,040.00 |
| JIBAR F | On | 20/04/2011 | Jibar Tradeable Future | | | 5.66300 | 5.62000 | | 0.00 | 0 | 2,000.00 |
| JIBAR F | On | 18/05/2011 | Jibar Tradeable Future | | | 5.70300 | 5.65000 | | 0.00 | 0 | 3,001.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------------------|--------|------------|-----------|---------------|-------------------|------------|-------|------------------|---------------|
| JIBAR FOn | 15/06/2011 | Jibar Tradeable Future | | | 5.74200 | 5.70000 | | | 0.00 | 0 | 3,890.00 |
| JIBAR FOn | 20/07/2011 | Jibar Tradeable Future | | | 5.81700 | 5.73000 | | | 0.00 | 0 | 2,000.00 |
| JIBAR FOn | 17/08/2011 | Jibar Tradeable Future | | | 5.88000 | 5.81000 | | | 0.00 | 0 | 0.00 |
| JIBAR FOn | 21/09/2011 | Jibar Tradeable Future | | | 5.96000 | 5.92000 | | | 0.00 | 1,000 | 14,390.00 |
| JIBAR FOn | 21/12/2011 | Jibar Tradeable Future | | | 6.41700 | 6.36000 | | | 0.00 | 0 | 5,390.00 |
| JIBAR FOn | 20/03/2012 | Jibar Tradeable Future | | | 6.81300 | 6.75000 | | | 0.00 | 0 | 1,090.00 |
| JIBAR FOn | 20/06/2012 | Jibar Tradeable Future | | | 7.24600 | 7.18000 | | | 0.00 | 0 | 2,890.00 |
| JIBAR FOn | 19/09/2012 | Jibar Tradeable Future | | | 7.66600 | 7.60000 | | | 0.00 | 0 | 44,510.00 |
| JIBAR FOn | 19/12/2012 | Jibar Tradeable Future | | | 8.06700 | 7.97000 | | | 0.00 | 0 | 490.00 |
| JN02 | On 05/05/2011 | JNOTE | | | 7.50000 | 7.50000 | | | 0.00 | 0 | 0.00 |
| JN02 | On 05/05/2011 | JNOTE | 7.75 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN02 | On 05/05/2011 | JNOTE | 7.75 | Put | | 250,000.00000 | 250,000,000 | | 0.00 | 0 | 0.00 |
| JN02 | On 05/05/2011 | JNOTE | 8.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN02 | On 05/05/2011 | JNOTE | 8.00 | Put | | 500,000.00000 | 500,000,000 | | 0.00 | 0 | 0.00 |
| JN02 | On 05/05/2011 | JNOTE | 8.25 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN02 | On 05/05/2011 | JNOTE | 8.25 | Put | | 750,000.00000 | 750,000,000 | | 0.00 | 0 | 0.00 |
| JN05 | On 05/05/2011 | JNOTE | | | 7.50000 | 7.50000 | | | 0.00 | 0 | 0.00 |
| JN05 | On 05/05/2011 | JNOTE | 7.75 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN05 | On 05/05/2011 | JNOTE | 7.75 | Put | | 250,000.00000 | 250,000,000 | | 0.00 | 0 | 0.00 |
| JN05 | On 05/05/2011 | JNOTE | 8.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN05 | On 05/05/2011 | JNOTE | 8.00 | Put | | 500,000.00000 | 500,000,000 | | 0.00 | 0 | 0.00 |
| JN05 | On 05/05/2011 | JNOTE | 8.25 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN05 | On 05/05/2011 | JNOTE | 8.25 | Put | | 750,000.00000 | 750,000,000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------|--------|------------|-----------|---------------|-------------------|------------|-------|------------------|---------------|
| JN10 | On | 05/05/2011 | JNOTE | | | 7.50000 | 7.50000 | | | 0.00 | 0 | 0.00 |
| JN10 | On | 05/05/2011 | JNOTE | 7.75 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 05/05/2011 | JNOTE | 7.75 | Put | | 250,000.00000 | 250,000,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 05/05/2011 | JNOTE | 8.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 05/05/2011 | JNOTE | 8.00 | Put | | 500,000.00000 | 500,000,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 05/05/2011 | JNOTE | 7.50 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 05/05/2011 | JNOTE | 7.50 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| OTH1 | On | 05/05/2011 | Index Future | | | 337.13600 | 339.60400 | | | 0.00 | 0 | 3.00 |
| OTH1 | On | 04/08/2011 | Index Future | | | 341.90900 | 344.41000 | | | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | | | 7.87000 | 7.77600 | | 4.75 | 0.00 | 0 | 2,605.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.75 | Call | | 976.00000 | 793,000 | 4.69 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.75 | Put | | 1,083.00000 | 1,284,000 | 4.69 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.80 | Call | | 1,080.00000 | 885,000 | 4.70 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.80 | Put | | 982.00000 | 1,171,000 | 4.70 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.70 | Call | | 878.00000 | 707,000 | 4.68 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.70 | Put | | 1,190.00000 | 1,403,000 | 4.68 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.65 | Call | | 787.00000 | 628,000 | 4.67 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.65 | Put | | 1,304.00000 | 1,529,000 | 4.67 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | | | 8.03500 | 7.93300 | | 4.75 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.50 | Call | | 827.00000 | 699,000 | 4.54 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.50 | Put | | 2,508.00000 | 2,772,000 | 4.54 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.55 | Call | | 897.00000 | 761,000 | 4.55 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.55 | Put | | 2,382.00000 | 2,638,000 | 4.55 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.45 | Call | | 761.00000 | 641,000 | 4.53 | 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 | 7.45 | Put | | 2,638.00000 | 2,910,000 | 4.53 | 0.00 | 0 | 0.00 |
| R157 | On | 03/11/2011 | Bond Future | | | 8.21600 | 8.10600 | | 4.75 | 0.00 | 0 | 3,694.00 |
| R157 | On | 03/11/2011 | Bond Future | 8.25 | Call | | 2,159.00000 | 1,944,000 | 4.75 | 0.00 | 0 | 0.00 |
| R157 | On | 03/11/2011 | Bond Future | 8.25 | Put | | 1,641.00000 | 1,822,000 | 4.75 | 0.00 | 0 | 0.00 |
| R157 | On | 03/11/2011 | Bond Future | 8.30 | Call | | 2,263.00000 | 2,041,000 | 4.77 | 0.00 | 0 | 0.00 |
| R157 | On | 03/11/2011 | Bond Future | 8.30 | Put | | 1,566.00000 | 1,740,000 | 4.77 | 0.00 | 0 | 0.00 |
| R157 | On | 03/11/2011 | Bond Future | 8.20 | Call | | 2,058.00000 | 1,848,000 | 4.73 | 0.00 | 0 | 0.00 |
| R157 | On | 03/11/2011 | Bond Future | 8.20 | Put | | 1,720.00000 | 1,905,000 | 4.73 | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | | | 8.41400 | 8.29400 | | | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 8.50 | Call | | 690.00000 | 287,000 | | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 8.50 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 8.55 | Call | | 857.00000 | 454,000 | | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 8.55 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 8.45 | Call | | 523.00000 | 120,000 | | 0.00 | 0 | 0.00 |
| R157 | On | 02/02/2012 | Bond Future | 8.45 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | | | 8.83000 | 8.71300 | | 12.50 | 0.00 | 0 | 18,980.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.75 | Call | | 2,829.00000 | 2,267,000 | 12.50 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.75 | Put | | 2,483.00000 | 3,010,000 | 12.50 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.80 | Call | | 3,078.00000 | 2,486,000 | 12.53 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.80 | Put | | 2,267.00000 | 2,764,000 | 12.53 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.70 | Call | | 2,591.00000 | 2,060,000 | 12.47 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.70 | Put | | 2,713.00000 | 3,271,000 | 12.47 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.00 | Put | | 7,477.00000 | 8,412,000 | 12.11 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.00 | Call | | 501.00000 | 347,000 | 12.11 | 0.00 | 0 | 5,500.00 |

| 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 | | | 8.92800 | 8.80600 | | 12.75 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 1,799.00000 | 1,469,000 | 12.29 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 7,079.00000 | 7,861,000 | 12.29 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 1,948.00000 | 1,598,000 | 12.31 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 6,738.00000 | 7,501,000 | 12.31 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 1,657.00000 | 1,347,000 | 12.26 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 7,429.00000 | 8,231,000 | 12.26 | 0.00 | 0 | 0.00 |
| R186 | On | 03/11/2011 | Bond Future | | | 9.02400 | 8.89900 | | 12.50 | 0.00 | 0 | 12,965.00 |
| R186 | On | 03/11/2011 | Bond Future | 9.00 | Call | | 5,328.00000 | 4,724,000 | 12.50 | 0.00 | 0 | 0.00 |
| R186 | On | 03/11/2011 | Bond Future | 9.00 | Put | | 4,424.00000 | 4,937,000 | 12.50 | 0.00 | 0 | 0.00 |
| R186 | On | 03/11/2011 | Bond Future | 9.05 | Call | | 5,571.00000 | 4,950,000 | 12.54 | 0.00 | 0 | 0.00 |
| R186 | On | 03/11/2011 | Bond Future | 9.05 | Put | | 4,223.00000 | 4,720,000 | 12.54 | 0.00 | 0 | 0.00 |
| R186 | On | 03/11/2011 | Bond Future | 8.95 | Call | | 5,091.00000 | 4,503,000 | 12.47 | 0.00 | 0 | 0.00 |
| R186 | On | 03/11/2011 | Bond Future | 8.95 | Put | | 4,633.00000 | 5,163,000 | 12.47 | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | | | 9.12100 | 8.99100 | | | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 79.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 0.00000 | 1,060,000 | | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 519.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 0.00000 | 620,000 | | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R186 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 363.00000 | 1,503,000 | | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | | | 7.62900 | 7.53400 | | 4.25 | 0.00 | 0 | 484.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.75 | Call | | 1,198.00000 | 1,009,000 | 4.25 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.75 | Put | | 512.00000 | 625,000 | 4.25 | 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 | | 1,302.00000 | 1,104,000 | 4.26 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.80 | Put | | 458.00000 | 563,000 | 4.26 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.70 | Call | | 1,097.00000 | 917,000 | 4.23 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.70 | Put | | 569.00000 | 692,000 | 4.23 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | | | 7.79500 | 7.69300 | | 4.25 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.25 | Call | | 581.00000 | 486,000 | 4.00 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.25 | Put | | 1,908.00000 | 2,116,000 | 4.00 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.30 | Call | | 636.00000 | 535,000 | 4.02 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.30 | Put | | 1,812.00000 | 2,014,000 | 4.02 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.20 | Call | | 532.00000 | 443,000 | 3.99 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.20 | Put | | 2,010.00000 | 2,224,000 | 3.99 | 0.00 | 0 | 0.00 |
| R201 | On | 03/11/2011 | Bond Future | | | 7.97700 | 7.86500 | | 4.00 | 0.00 | 0 | 0.00 |
| R201 | On | 03/11/2011 | Bond Future | 8.00 | Call | | 1,579.00000 | 1,412,000 | 3.94 | 0.00 | 0 | 0.00 |
| R201 | On | 03/11/2011 | Bond Future | 8.00 | Put | | 1,207.00000 | 1,349,000 | 3.94 | 0.00 | 0 | 0.00 |
| R201 | On | 03/11/2011 | Bond Future | 8.05 | Call | | 1,658.00000 | 1,486,000 | 3.95 | 0.00 | 0 | 0.00 |
| R201 | On | 03/11/2011 | Bond Future | 8.05 | Put | | 1,149.00000 | 1,286,000 | 3.95 | 0.00 | 0 | 0.00 |
| R201 | On | 03/11/2011 | Bond Future | 7.95 | Call | | 1,502.00000 | 1,340,000 | 3.92 | 0.00 | 0 | 0.00 |
| R201 | On | 03/11/2011 | Bond Future | 7.95 | Put | | 1,268.00000 | 1,414,000 | 3.92 | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | | | 8.17600 | 8.05200 | | | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.25 | Call | | 503.00000 | 187,000 | | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.25 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.30 | Call | | 629.00000 | 314,000 | | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.30 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.20 | Call | | 376.00000 | 61,000 | | 0.00 | 0 | 0.00 |
| R201 | On | 02/02/2012 | Bond Future | 8.20 | 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 |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R202 | On | 05/05/2011 | Bond Future | | | 0.41100 | 0.41100 | | | 0.00 | 0 | 10,089.00 |
| R202 | On | 05/05/2011 | Bond Future | 2.05 | Call | | 40,260.00000 | 40,260,000 | | 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 | | 41,288.00000 | 41,288,000 | | 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 | | 39,222.00000 | 39,222,000 | | 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 | 05/05/2011 | Bond Future | | | 8.36300 | 8.27600 | | 7.25 | 0.00 | 0 | 516.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.25 | Call | | 1,229.00000 | 1,024,000 | 7.16 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.25 | Put | | 1,355.00000 | 1,572,000 | 7.16 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.30 | Call | | 1,352.00000 | 1,135,000 | 7.17 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.30 | Put | | 1,235.00000 | 1,440,000 | 7.17 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.20 | Call | | 1,113.00000 | 921,000 | 7.14 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.20 | Put | | 1,483.00000 | 1,713,000 | 7.14 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | | | 8.50100 | 8.40900 | | 7.25 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 1,103.00000 | 954,000 | 6.93 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 8.00 | Put | | 3,038.00000 | 3,318,000 | 6.93 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 8.05 | Call | | 1,190.00000 | 1,033,000 | 6.95 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 8.05 | Put | | 2,886.00000 | 3,158,000 | 6.95 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 7.95 | Call | | 1,019.00000 | 878,000 | 6.90 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 7.95 | Put | | 3,194.00000 | 3,482,000 | 6.90 | 0.00 | 0 | 0.00 |
| R203 | On | 03/11/2011 | Bond Future | | | 8.64600 | 8.54900 | | 7.25 | 0.00 | 0 | 1,408.00 |
| R203 | On | 03/11/2011 | Bond Future | 8.50 | Call | | 2,268.00000 | 2,053,000 | 7.13 | 0.00 | 0 | 0.00 |
| R203 | On | 03/11/2011 | Bond Future | 8.50 | Put | | 2,489.00000 | 2,708,000 | 7.13 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R203 | On | 03/11/2011 | Bond Future | 8.55 | Call | | 2,384.00000 | 2,163,000 | 7.15 | 0.00 | 0 | 0.00 |
| R203 | On | 03/11/2011 | Bond Future | 8.55 | Put | | 2,380.00000 | 2,593,000 | 7.15 | 0.00 | 0 | 0.00 |
| R203 | On | 03/11/2011 | Bond Future | 8.45 | Call | | 2,155.00000 | 1,947,000 | 7.11 | 0.00 | 0 | 0.00 |
| R203 | On | 03/11/2011 | Bond Future | 8.45 | Put | | 2,601.00000 | 2,828,000 | 7.11 | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | | | 8.80000 | 8.69700 | | | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.75 | Call | | 228.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.75 | Put | | 0.00000 | 215,000 | | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.80 | Call | | 443.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.80 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.70 | Call | | 13.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R203 | On | 02/02/2012 | Bond Future | 8.70 | Put | | 0.00000 | 430,000 | | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | | | 8.52000 | 8.42700 | | 8.50 | 0.00 | 0 | 100.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 1,731.00000 | 1,456,000 | 8.50 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 1,334.00000 | 1,564,000 | 8.50 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 1,883.00000 | 1,594,000 | 8.52 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 1,215.00000 | 1,432,000 | 8.52 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 1,586.00000 | 1,326,000 | 8.48 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 1,461.00000 | 1,706,000 | 8.48 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | | | 8.64900 | 8.55200 | | 8.50 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 997.00000 | 846,000 | 8.14 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 8.00 | Put | | 3,969.00000 | 4,328,000 | 8.14 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 8.05 | Call | | 1,082.00000 | 922,000 | 8.16 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 8.05 | Put | | 3,780.00000 | 4,131,000 | 8.16 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 7.95 | Call | | 916.00000 | 774,000 | 8.11 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R204 | On | 04/08/2011 | Bond Future | 7.95 | Put | | 4,162.00000 | 4,531,000 | 8.11 | 0.00 | 0 | 0.00 |
| R204 | On | 03/11/2011 | Bond Future | | | 8.78000 | 8.67900 | | 8.25 | 0.00 | 0 | 1,871.00 |
| R204 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 2,916.00000 | 2,644,000 | 8.25 | 0.00 | 0 | 0.00 |
| R204 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 2,554.00000 | 2,797,000 | 8.25 | 0.00 | 0 | 0.00 |
| R204 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 3,056.00000 | 2,775,000 | 8.28 | 0.00 | 0 | 0.00 |
| R204 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 2,440.00000 | 2,674,000 | 8.28 | 0.00 | 0 | 0.00 |
| R204 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 2,772.00000 | 2,507,000 | 8.20 | 0.00 | 0 | 0.00 |
| R204 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 2,665.00000 | 2,914,000 | 8.20 | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | | | 8.91500 | 8.80900 | | | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 938.00000 | 416,000 | | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 1,182.00000 | 660,000 | | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 694.00000 | 172,000 | | 0.00 | 0 | 0.00 |
| R204 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | | | 7.22100 | 7.11400 | | 3.25 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.50 | Call | | 1,172.00000 | 986,000 | 3.25 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.50 | Put | | 243.00000 | 316,000 | 3.25 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.55 | Call | | 1,262.00000 | 1,069,000 | 3.26 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.55 | Put | | 214.00000 | 279,000 | 3.26 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.45 | Call | | 1,085.00000 | 906,000 | 3.24 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.45 | Put | | 276.00000 | 356,000 | 3.24 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | | | 7.39800 | 7.27800 | | 3.25 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 7.00 | Call | | 566.00000 | 467,000 | 3.09 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R206 | On | 04/08/2011 | Bond Future | 7.00 | Put | | 1,179.00000 | 1,344,000 | 3.09 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 7.05 | Call | | 613.00000 | 509,000 | 3.11 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 7.05 | Put | | 1,116.00000 | 1,275,000 | 3.11 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 6.95 | Call | | 523.00000 | 430,000 | 3.08 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 6.95 | Put | | 1,247.00000 | 1,418,000 | 3.08 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | | | 7.58900 | 7.45500 | | 3.00 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | 7.75 | Call | | 1,323.00000 | 1,168,000 | 2.95 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | 7.75 | Put | | 739.00000 | 850,000 | 2.95 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | 7.80 | Call | | 1,385.00000 | 1,226,000 | 2.96 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | 7.80 | Put | | 703.00000 | 810,000 | 2.96 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | 7.70 | Call | | 1,263.00000 | 1,112,000 | 2.94 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | 7.70 | Put | | 778.00000 | 893,000 | 2.94 | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | | | 7.81200 | 7.65900 | | | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 8.00 | Call | | 600.00000 | 330,000 | | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 8.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 8.05 | Call | | 688.00000 | 418,000 | | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 8.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 7.95 | Call | | 512.00000 | 243,000 | | 0.00 | 0 | 0.00 |
| R206 | On | 02/02/2012 | Bond Future | 7.95 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | | | 8.59900 | 8.51200 | | 9.50 | 0.00 | 0 | 1,020.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 1,554.00000 | 1,306,000 | 9.41 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 1,623.00000 | 1,874,000 | 9.41 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 1,701.00000 | 1,438,000 | 9.42 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 1,483.00000 | 1,719,000 | 9.42 | 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 | 8.45 | Call | | 1,415.00000 | 1,181,000 | 9.39 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 1,773.00000 | 2,038,000 | 9.39 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | | | 8.72000 | 8.62900 | | 9.75 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 1,456.00000 | 1,269,000 | 9.52 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 3,608.00000 | 3,928,000 | 9.52 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 1,563.00000 | 1,367,000 | 9.54 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 3,427.00000 | 3,738,000 | 9.54 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 1,353.00000 | 1,175,000 | 9.50 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 3,793.00000 | 4,123,000 | 9.50 | 0.00 | 0 | 0.00 |
| R207 | On | 03/11/2011 | Bond Future | | | 8.83700 | 8.74300 | | 9.50 | 0.00 | 0 | 600.00 |
| R207 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 2,947.00000 | 2,685,000 | 9.38 | 0.00 | 0 | 0.00 |
| R207 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 2,909.00000 | 3,157,000 | 9.38 | 0.00 | 0 | 0.00 |
| R207 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 3,089.00000 | 2,819,000 | 9.40 | 0.00 | 0 | 0.00 |
| R207 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 2,779.00000 | 3,019,000 | 9.40 | 0.00 | 0 | 0.00 |
| R207 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 2,809.00000 | 2,554,000 | 9.36 | 0.00 | 0 | 0.00 |
| R207 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 3,043.00000 | 3,298,000 | 9.36 | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | | | 8.95800 | 8.86000 | | | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 737.00000 | 220,000 | | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 998.00000 | 482,000 | | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 474.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R207 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 0.00000 | 42,000 | | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | | | 8.63000 | 8.54900 | | 10.75 | 0.00 | 0 | 190.00 |

| 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 | 8.50 | Call | | 1,546.00000 | 1,310,000 | 10.65 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 1,844.00000 | 2,099,000 | 10.65 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 1,694.00000 | 1,444,000 | 10.67 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 1,688.00000 | 1,928,000 | 10.67 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 1,405.00000 | 1,183,000 | 10.62 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 2,009.00000 | 2,277,000 | 10.62 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | | | 8.73700 | 8.65300 | | 10.50 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 1,475.00000 | 1,296,000 | 10.26 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 3,907.00000 | 4,225,000 | 10.26 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 1,587.00000 | 1,398,000 | 10.28 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 3,713.00000 | 4,020,000 | 10.28 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 1,369.00000 | 1,199,000 | 10.24 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 4,109.00000 | 4,435,000 | 10.24 | 0.00 | 0 | 0.00 |
| R208 | On | 03/11/2011 | Bond Future | | | 8.84600 | 8.75800 | | 10.75 | 0.00 | 0 | 5,591.00 |
| R208 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 3,087.00000 | 2,826,000 | 10.60 | 0.00 | 0 | 0.00 |
| R208 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 3,133.00000 | 3,380,000 | 10.60 | 0.00 | 0 | 0.00 |
| R208 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 3,237.00000 | 2,968,000 | 10.63 | 0.00 | 0 | 0.00 |
| R208 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 2,994.00000 | 3,233,000 | 10.63 | 0.00 | 0 | 0.00 |
| R208 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 2,940.00000 | 2,687,000 | 10.56 | 0.00 | 0 | 0.00 |
| R208 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 3,277.00000 | 3,531,000 | 10.56 | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | | | 8.95400 | 8.86300 | | | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 770.00000 | 258,000 | | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 1,049.00000 | 536,000 | | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R208 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 490.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R208 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 0.00000 | 22,000 | | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | | | 8.78200 | 8.66500 | | 16.75 | 0.00 | 0 | 21,100.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 1,658.00000 | 1,279,000 | 16.59 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 3,018.00000 | 3,579,000 | 16.59 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 1,831.00000 | 1,425,000 | 16.62 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 2,774.00000 | 3,309,000 | 16.62 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 1,495.00000 | 1,143,000 | 16.55 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 3,274.00000 | 3,863,000 | 16.55 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | | | 8.85400 | 8.73300 | | 16.50 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.50 | Call | | 2,541.00000 | 2,137,000 | 16.31 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.50 | Put | | 4,447.00000 | 5,003,000 | 16.31 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.55 | Call | | 2,715.00000 | 2,293,000 | 16.35 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.55 | Put | | 4,205.00000 | 4,743,000 | 16.35 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.45 | Call | | 2,374.00000 | 1,988,000 | 16.27 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.45 | Put | | 4,699.00000 | 5,273,000 | 16.27 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 10.10 | Call | | 10,318.00000 | 9,471,000 | 17.61 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 10.10 | Put | | 532.00000 | 645,000 | 17.61 | 0.00 | 0 | 0.00 |
| R209 | On | 03/11/2011 | Bond Future | | | 8.92400 | 8.80100 | | 16.75 | 0.00 | 0 | 1,029.00 |
| R209 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 4,009.00000 | 3,525,000 | 16.75 | 0.00 | 0 | 0.00 |
| R209 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 4,414.00000 | 4,893,000 | 16.75 | 0.00 | 0 | 0.00 |
| R209 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 4,205.00000 | 3,706,000 | 16.79 | 0.00 | 0 | 0.00 |
| R209 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 4,213.00000 | 4,677,000 | 16.79 | 0.00 | 0 | 0.00 |
| R209 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 3,819.00000 | 3,350,000 | 16.71 | 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 | 03/11/2011 | Bond Future | 8.70 | Put | | 4,625.00000 | 5,119,000 | 16.71 | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | | | 8.99400 | 8.86700 | | | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 1,027.00000 | 46,000 | | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 1,408.00000 | 426,000 | | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 644.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R209 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 0.00000 | 338,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 05/05/2011 | Bond Future | | | 1.61800 | 1.63300 | | | 0.00 | 0 | 539.00 |
| R211 | On | 05/05/2011 | Bond Future | 2.14 | Call | | 2,791.00000 | 2,875,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 05/05/2011 | Bond Future | 2.14 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 05/05/2011 | Bond Future | 2.19 | Call | | 3,062.00000 | 3,146,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 05/05/2011 | Bond Future | 2.19 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 05/05/2011 | Bond Future | 2.09 | Call | | 2,520.00000 | 2,604,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 05/05/2011 | Bond Future | 2.09 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 05/05/2011 | Bond Future | | | 2.47700 | 2.47700 | | | 0.00 | 0 | 2,518.00 |
| R212 | On | 05/05/2011 | Bond Future | 2.25 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 05/05/2011 | Bond Future | 2.25 | Put | | 2,184.00000 | 2,184,000 | | 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 | | 1,698.00000 | 1,698,000 | | 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 | | 2,672.00000 | 2,672,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 05/05/2011 | Bond Future | | | 8.86700 | 8.75000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R213 | On | 05/05/2011 | Bond Future | 8.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 05/05/2011 | Bond Future | 8.00 | Put | | 6,478.00000 | 7,425,000 | | 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 | | 6,023.00000 | 6,970,000 | | 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 | | 6,936.00000 | 7,883,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 04/08/2011 | Bond Future | | | 8.94700 | 8.82700 | | | 0.00 | 0 | 0.00 |
| R213 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 04/08/2011 | Bond Future | 8.00 | Put | | 7,072.00000 | 8,029,000 | | 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 | | 6,620.00000 | 7,576,000 | | 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 | | 7,528.00000 | 8,485,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 03/11/2011 | Bond Future | | | 9.02900 | 8.90500 | | | 0.00 | 0 | 0.00 |
| R213 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 1,242.00000 | 2,216,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 838.00000 | 1,812,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 1,649.00000 | 2,622,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | | | 9.11200 | 8.98400 | | | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | 9.00 | Call | | 125.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | 9.00 | Put | | 0.00000 | 865,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | 9.05 | Call | | 513.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | 9.05 | Put | | 0.00000 | 477,000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|----------|------------|--------------|--------------|-------------------|------------|-------|------------------|---------------|
| R213 | On | 02/02/2012 | Bond Future | 8.95 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 02/02/2012 | Bond Future | 8.95 | Put | | 266.00000 | 1,256,000 | | 0.00 | 0 | 0.00 |
| RAIN | On | 14/03/2011 | Foreign Exchange Future | | | 14,166.03000 | 14,195.33000 | | 1.00 | 0.00 | 0 | 0.00 |
| RAIN | On | 14/03/2011 | Foreign Exchange Future | 13600.00 | Call | | 5,953.00000 | 5,660,000 | 2.00 | 0.00 | 0 | 0.00 |
| RAIN | On | 14/03/2011 | Foreign Exchange Future | 13600.00 | Put | | 0.00000 | 0,000 | 2.00 | 0.00 | 0 | 0.00 |
| RAIN | On | 14/03/2011 | Foreign Exchange Future | 13600.01 | Call | | 5,953.00000 | 5,660,000 | 2.00 | 0.00 | 0 | 0.00 |
| RAIN | On | 14/03/2011 | Foreign Exchange Future | 13600.01 | Put | | 0.00000 | 0,000 | 2.00 | 0.00 | 0 | 0.00 |
| RAIN | On | 14/03/2011 | Foreign Exchange Future | 13599.99 | Call | | 5,953.00000 | 5,660,000 | 2.00 | 0.00 | 0 | 0.00 |
| RAIN | On | 14/03/2011 | Foreign Exchange Future | 13599.99 | Put | | 0.00000 | 0,000 | 2.00 | 0.00 | 0 | 0.00 |
| RAIN | On | 13/06/2011 | Foreign Exchange Future | | | 14,355.79000 | 14,387.00000 | | | 0.00 | 0 | 0.00 |
| RAIN | On | 13/06/2011 | Foreign Exchange Future | 13500.00 | Call | | 8,870.00000 | 8,558,000 | | 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 | | 8,870.00000 | 8,558,000 | | 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 | | 8,870.00000 | 8,558,000 | | 0.00 | 0 | 0.00 |
| RAIN | On | 13/06/2011 | Foreign Exchange Future | 13499.99 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| TRT1 | On | 05/05/2011 | Index Future | | | 339.75300 | 341.66000 | | | 0.00 | 0 | 100.00 |
| TRT1 | On | 04/08/2011 | Index Future | | | 344.41100 | 346.34300 | | | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 14/03/2011 | Foreign Exchange Future | | | 1.08810 | 1.09200 | | 14.36 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 14/03/2011 | Foreign Exchange Future | 1.05 | Call | | 437.00000 | 400,000 | 13.00 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 14/03/2011 | Foreign Exchange Future | 1.05 | Put | | 17.00000 | 19,000 | 13.00 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 14/03/2011 | Foreign Exchange Future | 1.10 | Call | | 110.00000 | 91,000 | 14.00 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 14/03/2011 | Foreign Exchange Future | 1.10 | Put | | 190.00000 | 210,000 | 14.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|-------------------|
| YUAN/FO n 14/03/2011 Foreign Exchange Future | 1.00 | Call | | 923.00000 | 885,000 | 18.00 | 0.00 | 0 | 0.00 |
| YUAN/FO n 14/03/2011 Foreign Exchange Future | 1.00 | Put | | 3.00000 | 4,000 | 18.00 | 0.00 | 0 | 0.00 |
| YUAN/FO n 13/06/2011 Foreign Exchange Future | | | 1.10490 | 1.10870 | | 14.46 | 0.00 | 0 | 0.00 |
| YUAN/FO n 13/06/2011 Foreign Exchange Future | 1.05 | Call | | 695.00000 | 674,000 | 13.89 | 0.00 | 0 | 0.00 |
| YUAN/FO n 13/06/2011 Foreign Exchange Future | 1.05 | Put | | 108.00000 | 125,000 | 13.89 | 0.00 | 0 | 0.00 |
| YUAN/FO n 13/06/2011 Foreign Exchange Future | 1.10 | Call | | 384.00000 | 376,000 | 14.46 | 0.00 | 0 | 0.00 |
| YUAN/FO n 13/06/2011 Foreign Exchange Future | 1.10 | Put | | 297.00000 | 327,000 | 14.46 | 0.00 | 0 | 0.00 |
| YUAN/FO n 13/06/2011 Foreign Exchange Future | 1.00 | Call | | 1,114.00000 | 1,082,000 | 13.58 | 0.00 | 0 | 0.00 |
| YUAN/FO n 13/06/2011 Foreign Exchange Future | 1.00 | Put | | 27.00000 | 33,000 | 13.58 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | 128,160,790.40 | 29,914 | 769,960.00 |

i-Bonds

| | | | | | | | | | |
|------------------------------|--|--|-----------|-----------|--|--|------|---|------|
| CGR5 On 23/07/2011 Spot Bond | | | 15.67900 | 15.67900 | | | 0.00 | 0 | 0.00 |
| R155 On 31/08/2011 Spot Bond | | | 5.86000 | 5.77000 | | | 0.00 | 0 | 0.00 |
| R157 On 15/09/2015 Spot Bond | | | 7.76500 | 7.67500 | | | 0.00 | 0 | 0.00 |
| R186 On 21/12/2026 Spot Bond | | | 8.76000 | 8.64500 | | | 0.00 | 0 | 0.00 |
| R189 On 31/03/2013 Spot Bond | | | 212.04198 | 212.02025 | | | 0.00 | 0 | 0.00 |
| R197 On 07/12/2023 Spot Bond | | | 226.31100 | 226.27962 | | | 0.00 | 0 | 0.00 |
| R201 On 21/12/2014 Spot Bond | | | 7.52500 | 7.43500 | | | 0.00 | 0 | 0.00 |
| R202 On 07/12/2033 Spot Bond | | | 2.76000 | 2.76000 | | | 0.00 | 0 | 0.00 |
| R203 On 15/09/2017 Spot Bond | | | 8.27000 | 8.18500 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|-------------------|
| R204 | On | 21/12/2018 | Spot Bond | | | 8.43000 | 8.34000 | | | 0.00 | 0 | 0.00 |
| R206 | On | 15/01/2014 | Spot Bond | | | 7.12000 | 7.02000 | | | 0.00 | 0 | 0.00 |
| R207 | On | 15/01/2020 | Spot Bond | | | 8.51500 | 8.43000 | | | 0.00 | 0 | 0.00 |
| R208 | On | 31/03/2021 | Spot Bond | | | 8.55500 | 8.47500 | | | 0.00 | 0 | 0.00 |
| R209 | On | 31/03/2036 | Spot Bond | | | 8.73000 | 8.61500 | | | 0.00 | 0 | 0.00 |
| R210 | On | 31/03/2028 | Spot Bond | | | 2.74000 | 2.78000 | | | 0.00 | 0 | 0.00 |
| R211 | On | 31/01/2017 | Spot Bond | | | 2.15500 | 2.17000 | | | 0.00 | 0 | 0.00 |
| R212 | On | 31/01/2022 | Spot Bond | | | 2.75000 | 2.75000 | | | 0.00 | 0 | 0.00 |
| R213 | On | 28/02/2031 | Spot Bond | | | 8.00000 | 8.00000 | | | 0.00 | 0 | 0.00 |
| Total for j-Bonds : | | | | | | | | | | 0.00 | 0 | 0.00 |
| Grand Total: | | | | | | | | | | 128,160,790.40 | 29,914 | 769,960.00 |