



Daily MTM Report

Daily summary for: 01/02/2011

| 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 | | | 7.19550 | 7.22630 | | 14.14 | 231,033,114.00 | 32,108 | 218,675.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 8.00 | Call | | 9.00000 | 7,000 | 18.03 | 0.00 | 0 | 29,607.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 8.00 | Put | | 783.00000 | 812,000 | 18.03 | 0.00 | 0 | 0.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 8.05 | Call | | 7.00000 | 6,000 | 18.28 | 0.00 | 0 | 340.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 8.05 | Put | | 831.00000 | 861,000 | 18.28 | 0.00 | 0 | 0.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 7.95 | Call | | 11.00000 | 9,000 | 17.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 7.95 | Put | | 735.00000 | 764,000 | 17.79 | 0.00 | 0 | 0.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 8.50 | Put | | 1,276.00000 | 1,306,000 | 20.47 | 0.00 | 0 | 0.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 8.50 | Call | | 2.00000 | 1,000 | 20.47 | 0.00 | 0 | 30,000.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 10.50 | Put | | 3,274.00000 | 3,305,000 | 31.88 | 0.00 | 0 | 0.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 10.50 | Call | | 0.00000 | 0,000 | 31.88 | 0.00 | 0 | 30,000.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 7.30 | Put | | 183.00000 | 201,000 | 14.62 | 0.00 | 0 | 0.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 7.30 | Call | | 109.00000 | 96,000 | 14.62 | 0.00 | 0 | 29,607.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 8.40 | Put | | 1,176.00000 | 1,207,000 | 19.98 | 0.00 | 0 | 0.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 8.40 | Call | | 2.00000 | 2,000 | 19.98 | 0.00 | 0 | 3,000.00 |
| \$ / R On 14/03/2011 Foreign Exchange Future | 7.50 | Put | | 328.00000 | 352,000 | 15.60 | 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 | | 54.00000 | 47,000 | 15.60 | 0.00 | 0 | 12,000.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.55 | Put | | 369.00000 | 394,000 | 15.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.55 | Call | | 45.00000 | 39,000 | 15.84 | 0.00 | 0 | 871.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.60 | Put | | 412.00000 | 437,000 | 16.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.60 | Call | | 38.00000 | 32,000 | 16.08 | 0.00 | 0 | 3,071.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.25 | Put | | 152.00000 | 168,000 | 14.38 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.25 | Call | | 128.00000 | 113,000 | 14.38 | 56,500.00 | 500 | 9,600.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.10 | Put | | 86.00000 | 97,000 | 14.54 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.10 | Call | | 212.00000 | 192,000 | 14.54 | 0.00 | 0 | 3,280.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.40 | Put | | 251.00000 | 272,000 | 15.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.40 | Call | | 77.00000 | 67,000 | 15.11 | 0.00 | 0 | 65.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.15 | Put | | 104.00000 | 116,000 | 14.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.15 | Call | | 180.00000 | 161,000 | 14.34 | 0.00 | 0 | 600.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.35 | Put | | 216.00000 | 235,000 | 14.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.35 | Call | | 92.00000 | 80,000 | 14.87 | 0.00 | 0 | 400.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.20 | Call | | 150.00000 | 134,000 | 14.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.20 | Put | | 124.00000 | 139,000 | 14.14 | 0.00 | 0 | 2,571.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 6.85 | Put | | 31.00000 | 34,000 | 15.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 6.85 | Call | | 407.00000 | 379,000 | 15.56 | 0.00 | 0 | 8,500.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | | | 7.29310 | 7.32580 | | 14.74 | 36,976,017.00 | 5,070 | 53,982.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.45 | Call | | 213.00000 | 201,000 | 15.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.45 | Put | | 337.00000 | 358,000 | 15.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.50 | Call | | 197.00000 | 186,000 | 15.62 | 186,000.00 | 1,000 | 800.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.50 | Put | | 371.00000 | 393,000 | 15.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.40 | Call | | 230.00000 | 217,000 | 15.18 | 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 | 13/06/2011 | Foreign Exchange Future | 7.40 | Put | | 304.00000 | 324,000 | 15.18 | 0.00 | 0 | 1,000.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.70 | Call | | 678.00000 | 650,000 | 14.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.70 | Put | | 52.00000 | 57,000 | 14.79 | 0.00 | 0 | 300.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.20 | Put | | 197.00000 | 213,000 | 14.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.20 | Call | | 323.00000 | 306,000 | 14.75 | 0.00 | 0 | 300.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.05 | Put | | 139.00000 | 151,000 | 14.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.05 | Call | | 415.00000 | 394,000 | 14.76 | 0.00 | 0 | 500.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 8.00 | Put | | 768.00000 | 795,000 | 17.83 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 8.00 | Call | | 94.00000 | 88,000 | 17.83 | 0.00 | 0 | 500.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.80 | Put | | 599.00000 | 625,000 | 16.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.80 | Call | | 125.00000 | 118,000 | 16.95 | 0.00 | 0 | 1,000.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.25 | Put | | 0.00000 | 236,000 | 14.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.25 | Call | | 0.00000 | 279,000 | 14.74 | 139,500.00 | 500 | 500.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | | | 7.40000 | 7.43490 | | 14.86 | 0.00 | 0 | 12,055.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.05 | Call | | 181.00000 | 170,000 | 17.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.05 | Put | | 796.00000 | 820,000 | 17.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.10 | Call | | 172.00000 | 161,000 | 17.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.10 | Put | | 837.00000 | 861,000 | 17.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.00 | Call | | 190.00000 | 179,000 | 16.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.00 | Put | | 755.00000 | 779,000 | 16.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.80 | Put | | 600.00000 | 622,000 | 16.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.80 | Call | | 235.00000 | 222,000 | 16.20 | 0.00 | 0 | 2,800.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.40 | Call | | 370.00000 | 348,000 | 14.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 7.40 | Put | | 335.00000 | 348,000 | 14.86 | 0.00 | 0 | 2,800.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | | | 7.50350 | 7.54150 | | 15.07 | 0.00 | 0 | 190.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.35 | Call | | 522.00000 | 497,000 | 14.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.35 | Put | | 331.00000 | 344,000 | 14.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.40 | Call | | 496.00000 | 472,000 | 15.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.40 | Put | | 355.00000 | 369,000 | 15.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.30 | Call | | 549.00000 | 523,000 | 14.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/12/2011 | Foreign Exchange Future | 7.30 | Put | | 308.00000 | 320,000 | 14.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | | | 9.47860 | 9.50720 | | 18.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.20 | Call | | 1,674.00000 | 1,663,000 | 18.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.20 | Put | | 1,367.00000 | 1,384,000 | 18.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.25 | Call | | 1,656.00000 | 1,645,000 | 18.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.25 | Put | | 1,399.00000 | 1,416,000 | 18.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.15 | Call | | 1,692.00000 | 1,681,000 | 18.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.15 | Put | | 1,335.00000 | 1,352,000 | 18.55 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 14/03/2011 | Foreign Exchange Future | | | | 7.19550 | 7.22630 | | 14.14 | 0.00 | 0 | 125.00 |
| \$ / R M/On | 14/03/2011 | Foreign Exchange Future | 7.00 | Call | | | 28,441.00000 | 26,051,000 | 14.95 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 14/03/2011 | Foreign Exchange Future | 7.00 | Put | | | 5,811.00000 | 6,501,000 | 14.95 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 14/03/2011 | Foreign Exchange Future | 7.05 | Call | | | 24,730.00000 | 22,499,000 | 14.75 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 14/03/2011 | Foreign Exchange Future | 7.05 | Put | | | 7,100.00000 | 7,949,000 | 14.75 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 14/03/2011 | Foreign Exchange Future | 6.95 | Call | | | 32,354.00000 | 29,824,000 | 15.15 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 14/03/2011 | Foreign Exchange Future | 6.95 | Put | | | 4,724.00000 | 5,274,000 | 15.15 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | | | | 7.29310 | 7.32580 | | 14.74 | 0.00 | 0 | 20.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.05 | Call | | | 41,513.00000 | 39,370,000 | 14.76 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.05 | Put | | | 13,933.00000 | 15,060,000 | 14.76 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.10 | Call | | | 38,291.00000 | 36,279,000 | 14.76 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.10 | Put | | 15,711.00000 | 16,969,000 | 14.76 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.00 | Call | | 44,880.00000 | 42,612,000 | 14.76 | 0.00 | 0 | 0.00 |
| \$ / R M/On | 13/06/2011 | Foreign Exchange Future | 7.00 | Put | | 12,300.00000 | 13,302,000 | 14.76 | 0.00 | 0 | 0.00 |
| £ / R | On 14/03/2011 | Foreign Exchange Future | | | 11.58630 | 11.52200 | | 14.36 | 6,592,604.70 | 569 | 31,993.00 |
| £ / R | On 14/03/2011 | Foreign Exchange Future | 11.80 | Call | | 124.00000 | 142,000 | 14.93 | 0.00 | 0 | 0.00 |
| £ / R | On 14/03/2011 | Foreign Exchange Future | 11.80 | Put | | 402.00000 | 356,000 | 14.93 | 0.00 | 0 | 0.00 |
| £ / R | On 14/03/2011 | Foreign Exchange Future | 11.85 | Call | | 111.00000 | 127,000 | 15.08 | 0.00 | 0 | 0.00 |
| £ / R | On 14/03/2011 | Foreign Exchange Future | 11.85 | Put | | 439.00000 | 391,000 | 15.08 | 0.00 | 0 | 0.00 |
| £ / R | On 14/03/2011 | Foreign Exchange Future | 11.75 | Call | | 139.00000 | 158,000 | 14.79 | 0.00 | 0 | 0.00 |
| £ / R | On 14/03/2011 | Foreign Exchange Future | 11.75 | Put | | 367.00000 | 322,000 | 14.79 | 0.00 | 0 | 0.00 |
| £ / R | On 14/03/2011 | Foreign Exchange Future | 11.45 | Put | | 189.00000 | 162,000 | 14.51 | 0.00 | 0 | 0.00 |
| £ / R | On 14/03/2011 | Foreign Exchange Future | 11.45 | Call | | 261.00000 | 298,000 | 14.51 | 0.00 | 0 | 870.00 |
| £ / R | On 14/03/2011 | Foreign Exchange Future | 12.55 | Put | | 1,050.00000 | 990,000 | 17.09 | 0.00 | 0 | 0.00 |
| £ / R | On 14/03/2011 | Foreign Exchange Future | 12.55 | Call | | 22.00000 | 26,000 | 17.09 | 0.00 | 0 | 870.00 |
| £ / R | On 14/03/2011 | Foreign Exchange Future | 12.00 | Put | | 557.00000 | 505,000 | 15.51 | 0.00 | 0 | 0.00 |
| £ / R | On 14/03/2011 | Foreign Exchange Future | 12.00 | Call | | 79.00000 | 91,000 | 15.51 | 0.00 | 0 | 150.00 |
| £ / R | On 13/06/2011 | Foreign Exchange Future | | | 11.73130 | 11.67040 | | 14.34 | 2,346,260.00 | 200 | 2,391.00 |
| £ / R | On 13/06/2011 | Foreign Exchange Future | 11.85 | Call | | 335.00000 | 358,000 | 14.67 | 0.00 | 0 | 0.00 |
| £ / R | On 13/06/2011 | Foreign Exchange Future | 11.85 | Put | | 515.00000 | 477,000 | 14.67 | 0.00 | 0 | 0.00 |
| £ / R | On 13/06/2011 | Foreign Exchange Future | 11.90 | Call | | 317.00000 | 340,000 | 14.78 | 0.00 | 0 | 0.00 |
| £ / R | On 13/06/2011 | Foreign Exchange Future | 11.90 | Put | | 547.00000 | 509,000 | 14.78 | 0.00 | 0 | 0.00 |
| £ / R | On 13/06/2011 | Foreign Exchange Future | 11.80 | Call | | 353.00000 | 377,000 | 14.56 | 0.00 | 0 | 0.00 |
| £ / R | On 13/06/2011 | Foreign Exchange Future | 11.80 | Put | | 483.00000 | 446,000 | 14.56 | 0.00 | 0 | 0.00 |
| £ / R | On 13/06/2011 | Foreign Exchange Future | 10.75 | Call | | 1,009.00000 | 1,058,000 | 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 | 13/06/2011 | Foreign Exchange Future | 10.75 | Put | | 89.00000 | 77,000 | 14.22 | 0.00 | 0 | 10.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.45 | Put | | 298.00000 | 273,000 | 14.31 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.45 | Call | | 518.00000 | 554,000 | 14.31 | 0.00 | 0 | 10.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.55 | Call | | 463.00000 | 497,000 | 14.32 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.55 | Put | | 343.00000 | 316,000 | 14.32 | 0.00 | 0 | 100.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | | | 11.88300 | 11.82680 | | 14.54 | 0.00 | 0 | 2,457.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.50 | Call | | 715.00000 | 747,000 | 14.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.50 | Put | | 388.00000 | 364,000 | 14.42 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.55 | Call | | 687.00000 | 718,000 | 14.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.55 | Put | | 410.00000 | 385,000 | 14.44 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.45 | Call | | 744.00000 | 776,000 | 14.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.45 | Put | | 367.00000 | 343,000 | 14.40 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.65 | Call | | 633.00000 | 663,000 | 14.47 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/09/2011 | Foreign Exchange Future | 11.65 | Put | | 456.00000 | 430,000 | 14.47 | 0.00 | 0 | 100.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | | | 12.02610 | 11.97500 | | 14.76 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.65 | Call | | 824.00000 | 850,000 | 14.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.65 | Put | | 499.00000 | 474,000 | 14.57 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.70 | Call | | 797.00000 | 823,000 | 14.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.70 | Put | | 522.00000 | 497,000 | 14.59 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.60 | Call | | 851.00000 | 877,000 | 14.54 | 0.00 | 0 | 0.00 |
| £ / R | On | 19/12/2011 | Foreign Exchange Future | 11.60 | Put | | 476.00000 | 451,000 | 14.54 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | | | 0.08810 | 0.08810 | | 15.30 | 0.00 | 0 | 522.00 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | 0.09 | Call | | 265.00000 | 260,000 | 17.08 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | 0.09 | Put | | 155.00000 | 150,000 | 17.08 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------|------------------|---------------|
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | 0.10 | Call | | 29.00000 | 26,000 | 21.02 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | 0.10 | Put | | 919.00000 | 916,000 | 21.02 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | 0.08 | Call | | 1,112.00000 | 1,111,000 | 16.75 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | 0.08 | Put | | 2.00000 | 1,000 | 16.75 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | | | 0.08940 | 0.08940 | | 17.84 | 0.00 | 0 | 573.00 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | 0.09 | Call | | 620.00000 | 611,000 | 16.61 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | 0.09 | Put | | 180.00000 | 171,000 | 16.61 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | 0.10 | Call | | 215.00000 | 207,000 | 19.47 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | 0.10 | Put | | 775.00000 | 767,000 | 19.47 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | 0.08 | Call | | 1,457.00000 | 1,455,000 | 17.05 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/06/2011 | Foreign Exchange Future | 0.08 | Put | | 17.00000 | 15,000 | 17.05 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | | | 9.89500 | 9.90330 | | 13.49 | 29,685.00 | 3 | 17,115.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.80 | Call | | 245.00000 | 232,000 | 13.75 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.80 | Put | | 142.00000 | 137,000 | 13.75 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.85 | Call | | 215.00000 | 203,000 | 13.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.85 | Put | | 162.00000 | 158,000 | 13.62 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.75 | Call | | 276.00000 | 264,000 | 13.88 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.75 | Put | | 123.00000 | 119,000 | 13.88 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.50 | Put | | 58.00000 | 53,000 | 14.51 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.50 | Call | | 461.00000 | 448,000 | 14.51 | 0.00 | 0 | 10,429.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 10.40 | Put | | 548.00000 | 551,000 | 15.32 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 10.40 | Call | | 51.00000 | 46,000 | 15.32 | 0.00 | 0 | 14,937.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 10.50 | Put | | 636.00000 | 640,000 | 15.69 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 10.50 | Call | | 39.00000 | 35,000 | 15.69 | 0.00 | 0 | 4,508.00 |

| 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 | 10.10 | Put | | 311.00000 | 310,000 | 14.22 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 10.10 | Call | | 114.00000 | 105,000 | 14.22 | 0.00 | 0 | 100.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.60 | Call | | 382.00000 | 369,000 | 14.26 | 0.00 | 0 | 500.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.60 | Put | | 79.00000 | 74,000 | 14.26 | 0.00 | 0 | 3,000.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 10.00 | Put | | 244.00000 | 242,000 | 13.86 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 10.00 | Call | | 147.00000 | 137,000 | 13.86 | 0.00 | 0 | 500.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | | | 10.01700 | 10.02660 | | 13.55 | 2,504,250.00 | 250 | 7,278.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.80 | Call | | 452.00000 | 443,000 | 13.60 | 0.00 | 0 | 0.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.80 | Put | | 225.00000 | 226,000 | 13.60 | 0.00 | 0 | 0.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.85 | Call | | 422.00000 | 414,000 | 13.59 | 0.00 | 0 | 0.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.85 | Put | | 245.00000 | 247,000 | 13.59 | 0.00 | 0 | 0.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.75 | Call | | 482.00000 | 474,000 | 13.61 | 0.00 | 0 | 0.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.75 | Put | | 205.00000 | 207,000 | 13.61 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | | | 10.14520 | 10.15800 | | 13.58 | 0.00 | 0 | 2,463.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.65 | Call | | 733.00000 | 715,000 | 13.47 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.65 | Put | | 225.00000 | 220,000 | 13.47 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.70 | Call | | 700.00000 | 683,000 | 13.48 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.70 | Put | | 242.00000 | 238,000 | 13.48 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.60 | Call | | 766.00000 | 748,000 | 13.46 | 0.00 | 0 | 0.00 |
| € / R | On | 19/09/2011 | Foreign Exchange Future | 9.60 | Put | | 208.00000 | 203,000 | 13.46 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | | | 10.26660 | 10.28270 | | 13.56 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.80 | Call | | 792.00000 | 768,000 | 13.35 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.80 | Put | | 309.00000 | 301,000 | 13.35 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.85 | Call | | 761.00000 | 739,000 | 13.38 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.85 | Put | | 328.00000 | 322,000 | 13.38 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.75 | Call | | 822.00000 | 799,000 | 13.33 | 0.00 | 0 | 0.00 |
| € / R | On | 19/12/2011 | Foreign Exchange Future | 9.75 | Put | | 289.00000 | 282,000 | 13.33 | 0.00 | 0 | 0.00 |
| AL7T | On | 03/02/2011 | Index Future | | | 366.07100 | 364.53900 | | | 0.00 | 0 | 30.00 |
| AL7T | On | 05/05/2011 | Index Future | | | 371.36300 | 369.80900 | | | 0.00 | 0 | 0.00 |
| AL7T | On | 04/08/2011 | Index Future | | | 376.71400 | 375.13700 | | | 0.00 | 0 | 0.00 |
| ALBI | On | 03/02/2011 | Index Future | | | 337.88800 | 336.66700 | | | 834,583,360.00 | 247 | 133.00 |
| ALBI | On | 05/05/2011 | Index Future | | | 342.77300 | 341.53500 | | | 846,649,310.00 | 247 | 982.00 |
| ALBI | On | 04/08/2011 | Index Future | | | 347.71200 | 346.45500 | | | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 14/03/2011 | Foreign Exchange Future | | | 7.21670 | 7.15420 | | 9.44 | 7,462,067.80 | 1,034 | 7,822.00 |
| AU\$ / R | On | 14/03/2011 | Foreign Exchange Future | 6.70 | Call | | 467.00000 | 526,000 | 14.57 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 14/03/2011 | Foreign Exchange Future | 6.70 | Put | | 13.00000 | 9,000 | 14.57 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 14/03/2011 | Foreign Exchange Future | 6.75 | Call | | 420.00000 | 478,000 | 14.06 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 14/03/2011 | Foreign Exchange Future | 6.75 | Put | | 16.00000 | 11,000 | 14.06 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 14/03/2011 | Foreign Exchange Future | 6.65 | Call | | 515.00000 | 575,000 | 15.09 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 14/03/2011 | Foreign Exchange Future | 6.65 | Put | | 11.00000 | 8,000 | 15.09 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Future | | | 7.23120 | 7.17020 | | 10.06 | 1,590,864.00 | 220 | 1,505.00 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.65 | Call | | 569.00000 | 627,000 | 13.69 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.65 | Put | | 49.00000 | 46,000 | 13.69 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.70 | Call | | 525.00000 | 583,000 | 13.38 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.70 | Put | | 55.00000 | 52,000 | 13.38 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.60 | Call | | 614.00000 | 672,000 | 13.99 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.60 | Put | | 44.00000 | 41,000 | 13.99 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 19/09/2011 | Foreign Exchange Future | | | 7.24670 | 7.18640 | | 10.22 | 0.00 | 0 | 5,840.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.65 | Call | | 627.00000 | 677,000 | 12.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.65 | Put | | 91.00000 | 80,000 | 12.97 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.70 | Call | | 586.00000 | 635,000 | 12.74 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.70 | Put | | 100.00000 | 88,000 | 12.74 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.60 | Call | | 670.00000 | 720,000 | 13.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.60 | Put | | 84.00000 | 73,000 | 13.20 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | | | 8.04740 | 7.94420 | | 12.00 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.30 | Call | | 1,155.00000 | 1,215,000 | 11.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.30 | Put | | 511.00000 | 468,000 | 11.66 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.35 | Call | | 1,127.00000 | 1,186,000 | 11.69 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.35 | Put | | 533.00000 | 489,000 | 11.69 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.25 | Call | | 1,184.00000 | 1,244,000 | 11.64 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.25 | Put | | 490.00000 | 447,000 | 11.64 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | | | 7.21310 | 7.23130 | | 11.23 | 0.00 | 0 | 1,791.00 |
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | 7.05 | Call | | 232.00000 | 215,000 | 12.15 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | 7.05 | Put | | 51.00000 | 52,000 | 12.15 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | 7.10 | Call | | 195.00000 | 179,000 | 11.84 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | 7.10 | Put | | 64.00000 | 66,000 | 11.84 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | 7.00 | Call | | 271.00000 | 254,000 | 12.46 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | 7.00 | Put | | 40.00000 | 41,000 | 12.46 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | | | 7.29550 | 7.31530 | | 11.23 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | 6.90 | Call | | 478.00000 | 461,000 | 12.08 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | 6.90 | Put | | 63.00000 | 66,000 | 12.08 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | 6.95 | Call | | 439.00000 | 422,000 | 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 |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | 6.95 | Put | | 74.00000 | 77,000 | 11.97 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | 6.85 | Call | | 519.00000 | 501,000 | 12.19 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/06/2011 | Foreign Exchange Future | 6.85 | Put | | 54.00000 | 56,000 | 12.19 | 0.00 | 0 | 0.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | | | 7.64240 | 7.68750 | | 14.22 | 0.00 | 0 | 1,390.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | 7.25 | Call | | 468.00000 | 425,000 | 15.78 | 0.00 | 0 | 0.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | 7.25 | Put | | 31.00000 | 33,000 | 15.78 | 0.00 | 0 | 0.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | 7.30 | Call | | 424.00000 | 383,000 | 15.58 | 0.00 | 0 | 0.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | 7.30 | Put | | 37.00000 | 41,000 | 15.58 | 0.00 | 0 | 0.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | 7.20 | Call | | 512.00000 | 469,000 | 15.97 | 0.00 | 0 | 0.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | 7.20 | Put | | 25.00000 | 27,000 | 15.97 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | | | 7.75370 | 7.80090 | | 14.69 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | 7.10 | Call | | 753.00000 | 705,000 | 14.34 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | 7.10 | Put | | 52.00000 | 51,000 | 14.34 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | 7.15 | Call | | 711.00000 | 664,000 | 14.37 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | 7.15 | Put | | 60.00000 | 60,000 | 14.37 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | 7.05 | Call | | 796.00000 | 747,000 | 14.32 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/06/2011 | Foreign Exchange Future | 7.05 | Put | | 45.00000 | 43,000 | 14.32 | 0.00 | 0 | 0.00 |
| CRD1 On | 03/02/2011 | Index Future | | | 151.74400 | 151.42400 | | | 0.00 | 0 | 0.00 |
| CRD1 On | 05/05/2011 | Index Future | | | 153.82400 | 153.49900 | | | 0.00 | 0 | 2.00 |
| CRD1 On | 04/08/2011 | Index Future | | | 155.92600 | 155.59600 | | | 0.00 | 0 | 0.00 |
| GOVI On | 03/02/2011 | GOVI | | | 338.70900 | 337.53400 | | | 0.00 | 0 | 166.00 |
| 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 | | 54,660.00000 | 42,910,000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest | |
|------------------|----|------------|--------------------|------------|-----------|--------------|-------------------|------------|------------|------------------|---------------|--------|
| GOVI | On | 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 | | 54,760.00000 | | 43,010,000 | 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 | | 54,560.00000 | | 42,810,000 | 0.00 | 0 | 0.00 |
| GOVI | On | 05/05/2011 | GOVI | | | 343.60600 | 342.41400 | | | 0.00 | 0 | 139.00 |
| 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 | | 65,860.00000 | | 53,940,000 | 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 | | 65,960.00000 | | 54,040,000 | 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 | | 65,760.00000 | | 53,840,000 | 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 | | | 147.28500 | 147.11800 | | | 0.00 | 0 | 9.00 |
| IGOV | On | 05/05/2011 | Index Future | | | 149.41400 | 149.24500 | | | 0.00 | 0 | 0.00 |
| IGOV | On | 04/08/2011 | Index Future | | | 151.56700 | 151.39500 | | | 0.00 | 0 | 0.00 |
| ILBI | On | 03/02/2011 | Index Future | | | 398.49400 | 398.04100 | | | 0.00 | 0 | 17.00 |
| ILBI | On | 05/05/2011 | Index Future | | | 404.15400 | 403.54500 | | | 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|------------------------|--------|------------|-----------|---------------|-------------------|------------|-------|------------------|---------------|
| 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 | | | 5.61000 | 5.62100 | | | 0.00 | 0 | 5,000.00 |
| JIBAR F | On | 16/03/2011 | Jibar Tradeable Future | | | 5.66000 | 5.69000 | | | 0.00 | 0 | 5,790.00 |
| JIBAR F | On | 20/04/2011 | Jibar Tradeable Future | | | 5.70400 | 5.75600 | | | 0.00 | 0 | 2.00 |
| JIBAR F | On | 18/05/2011 | Jibar Tradeable Future | | | 5.75200 | 5.81200 | | | 0.00 | 0 | 2,000.00 |
| JIBAR F | On | 15/06/2011 | Jibar Tradeable Future | | | 5.80400 | 5.86500 | | | 0.00 | 0 | 3,890.00 |
| JIBAR F | On | 20/07/2011 | Jibar Tradeable Future | | | 5.88100 | 5.93200 | | | 0.00 | 1,500 | 1,500.00 |
| JIBAR F | On | 21/09/2011 | Jibar Tradeable Future | | | 6.03200 | 6.07500 | | | 0.00 | 2,000 | 14,890.00 |
| JIBAR F | On | 21/12/2011 | Jibar Tradeable Future | | | 6.48000 | 6.55700 | | | 0.00 | 60 | 5,290.00 |
| JIBAR F | On | 20/03/2012 | Jibar Tradeable Future | | | 6.91500 | 7.00200 | | | 0.00 | 0 | 790.00 |
| JIBAR F | On | 20/06/2012 | Jibar Tradeable Future | | | 7.35300 | 7.43400 | | | 0.00 | 0 | 2,890.00 |
| JIBAR F | On | 19/09/2012 | Jibar Tradeable Future | | | 7.77900 | 7.86800 | | | 0.00 | 0 | 44,510.00 |
| JIBAR F | On | 19/12/2012 | Jibar Tradeable Future | | | 8.14000 | 8.27400 | | | 0.00 | 0 | 490.00 |
| JN02 | On | 03/02/2011 | JNOTE | | | 7.50000 | 7.50000 | | | 0.00 | 0 | 0.00 |
| JN02 | On | 05/05/2011 | JNOTE | | | 7.50000 | 7.50000 | | | 0.00 | 0 | 0.00 |
| JN02 | On | 05/05/2011 | JNOTE | 7.75 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN02 | On | 05/05/2011 | JNOTE | 7.75 | Put | | 250,000.00000 | 250,000,000 | | 0.00 | 0 | 0.00 |
| JN02 | On | 05/05/2011 | JNOTE | 8.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN02 | On | 05/05/2011 | JNOTE | 8.00 | Put | | 500,000.00000 | 500,000,000 | | 0.00 | 0 | 0.00 |
| JN02 | On | 05/05/2011 | JNOTE | 8.25 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN02 | On | 05/05/2011 | JNOTE | 8.25 | Put | | 750,000.00000 | 750,000,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 03/02/2011 | JNOTE | | | 7.50000 | 7.50000 | | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------|--------|------------|-----------|---------------|-------------------|------------|-------|------------------|---------------|
| JN05 | On | 05/05/2011 | JNOTE | | | 7.50000 | 7.50000 | | | 0.00 | 0 | 0.00 |
| JN05 | On | 05/05/2011 | JNOTE | 7.75 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 05/05/2011 | JNOTE | 7.75 | Put | | 250,000.00000 | 250,000,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 05/05/2011 | JNOTE | 8.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 05/05/2011 | JNOTE | 8.00 | Put | | 500,000.00000 | 500,000,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 05/05/2011 | JNOTE | 8.25 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN05 | On | 05/05/2011 | JNOTE | 8.25 | Put | | 750,000.00000 | 750,000,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 03/02/2011 | JNOTE | | | 7.50000 | 7.50000 | | | 0.00 | 0 | 0.00 |
| JN10 | On | 05/05/2011 | JNOTE | | | 7.50000 | 7.50000 | | | 0.00 | 0 | 0.00 |
| JN10 | On | 05/05/2011 | JNOTE | 7.75 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 05/05/2011 | JNOTE | 7.75 | Put | | 250,000.00000 | 250,000,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 05/05/2011 | JNOTE | 8.00 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 05/05/2011 | JNOTE | 8.00 | Put | | 500,000.00000 | 500,000,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 05/05/2011 | JNOTE | 7.50 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| JN10 | On | 05/05/2011 | JNOTE | 7.50 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| OTH1 | On | 03/02/2011 | Index Future | | | 333.10000 | 331.64700 | | | 0.00 | 0 | 0.00 |
| OTH1 | On | 05/05/2011 | Index Future | | | 337.91600 | 336.44200 | | | 0.00 | 0 | 3.00 |
| OTH1 | On | 04/08/2011 | Index Future | | | 342.78500 | 341.28900 | | | 0.00 | 0 | 0.00 |
| R157 | On | 03/02/2011 | Bond Future | | | 7.83600 | 7.88800 | | 4.25 | 0.00 | 0 | 5,062.00 |
| R157 | On | 03/02/2011 | Bond Future | 7.90 | Call | | 223.00000 | 334,000 | 4.27 | 0.00 | 0 | 0.00 |
| R157 | On | 03/02/2011 | Bond Future | 7.90 | Put | | 172.00000 | 59,000 | 4.27 | 0.00 | 0 | 0.00 |
| R157 | On | 03/02/2011 | Bond Future | 7.95 | Call | | 357.00000 | 511,000 | 4.28 | 0.00 | 0 | 0.00 |
| R157 | On | 03/02/2011 | Bond Future | 7.95 | Put | | 91.00000 | 22,000 | 4.28 | 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 | 03/02/2011 | Bond Future | 7.85 | Call | | 125.00000 | 192,000 | 4.27 | 0.00 | 0 | 0.00 |
| R157 | On | 03/02/2011 | Bond Future | 7.85 | Put | | 288.00000 | 132,000 | 4.27 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | | | 7.98300 | 8.03900 | | 4.75 | 0.00 | 0 | 2,605.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.75 | Call | | 666.00000 | 743,000 | 4.69 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.75 | Put | | 1,843.00000 | 1,693,000 | 4.69 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.80 | Call | | 741.00000 | 823,000 | 4.70 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.80 | Put | | 1,714.00000 | 1,569,000 | 4.70 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.70 | Call | | 597.00000 | 667,000 | 4.68 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.70 | Put | | 1,980.00000 | 1,823,000 | 4.68 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.65 | Call | | 533.00000 | 597,000 | 4.67 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.65 | Put | | 2,121.00000 | 1,958,000 | 4.67 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | | | 8.14900 | 8.20900 | | 4.75 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.50 | Call | | 598.00000 | 655,000 | 4.54 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.50 | Put | | 3,335.00000 | 3,163,000 | 4.54 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.55 | Call | | 652.00000 | 712,000 | 4.55 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.55 | Put | | 3,193.00000 | 3,025,000 | 4.55 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.45 | Call | | 548.00000 | 601,000 | 4.53 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.45 | Put | | 3,481.00000 | 3,305,000 | 4.53 | 0.00 | 0 | 0.00 |
| R157 | On | 03/11/2011 | Bond Future | | | 8.32700 | 8.39200 | | 4.75 | 0.00 | 0 | 3,694.00 |
| R157 | On | 03/11/2011 | Bond Future | 8.25 | Call | | 1,713.00000 | 1,820,000 | 4.75 | 0.00 | 0 | 0.00 |
| R157 | On | 03/11/2011 | Bond Future | 8.25 | Put | | 2,221.00000 | 2,096,000 | 4.75 | 0.00 | 0 | 0.00 |
| R157 | On | 03/11/2011 | Bond Future | 8.30 | Call | | 1,802.00000 | 1,912,000 | 4.77 | 0.00 | 0 | 0.00 |
| R157 | On | 03/11/2011 | Bond Future | 8.30 | Put | | 2,131.00000 | 2,009,000 | 4.77 | 0.00 | 0 | 0.00 |
| R157 | On | 03/11/2011 | Bond Future | 8.20 | Call | | 1,627.00000 | 1,731,000 | 4.73 | 0.00 | 0 | 0.00 |
| R157 | On | 03/11/2011 | Bond Future | 8.20 | Put | | 2,314.00000 | 2,186,000 | 4.73 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R186 | On | 03/02/2011 | Bond Future | | | 8.65900 | 8.72000 | | 12.00 | 0.00 | 0 | 25,653.00 |
| R186 | On | 03/02/2011 | Bond Future | 9.00 | Call | | 2,610.00000 | 3,179,000 | 12.12 | 0.00 | 0 | 0.00 |
| R186 | On | 03/02/2011 | Bond Future | 9.00 | Put | | 9.00000 | 0,000 | 12.12 | 0.00 | 0 | 0.00 |
| R186 | On | 03/02/2011 | Bond Future | 9.05 | Call | | 3,059.00000 | 3,634,000 | 12.14 | 0.00 | 0 | 0.00 |
| R186 | On | 03/02/2011 | Bond Future | 9.05 | Put | | 3.00000 | 0,000 | 12.14 | 0.00 | 0 | 0.00 |
| R186 | On | 03/02/2011 | Bond Future | 8.95 | Call | | 2,166.00000 | 2,722,000 | 12.10 | 0.00 | 0 | 0.00 |
| R186 | On | 03/02/2011 | Bond Future | 8.95 | Put | | 23.00000 | 1,000 | 12.10 | 0.00 | 0 | 0.00 |
| R186 | On | 03/02/2011 | Bond Future | 7.75 | Put | | 9,723.00000 | 9,145,000 | 11.56 | 0.00 | 0 | 0.00 |
| R186 | On | 03/02/2011 | Bond Future | 7.75 | Call | | 0.00000 | 0,000 | 11.56 | 0.00 | 0 | 3,000.00 |
| R186 | On | 05/05/2011 | Bond Future | | | 8.74600 | 8.80900 | | 12.50 | 0.00 | 0 | 8,235.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.75 | Call | | 2,732.00000 | 3,008,000 | 12.50 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.75 | Put | | 3,281.00000 | 2,971,000 | 12.50 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.80 | Call | | 2,957.00000 | 3,248,000 | 12.53 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.80 | Put | | 3,040.00000 | 2,746,000 | 12.53 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.70 | Call | | 2,517.00000 | 2,779,000 | 12.47 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.70 | Put | | 3,533.00000 | 3,210,000 | 12.47 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.00 | Put | | 8,439.00000 | 7,940,000 | 12.11 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.00 | Call | | 569.00000 | 655,000 | 12.11 | 0.00 | 0 | 5,500.00 |
| R186 | On | 04/08/2011 | Bond Future | | | 8.83700 | 8.90200 | | 12.75 | 0.00 | 0 | 140.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 1,741.00000 | 1,909,000 | 12.29 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 7,897.00000 | 7,473,000 | 12.29 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 1,880.00000 | 2,058,000 | 12.31 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 7,547.00000 | 7,133,000 | 12.31 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 1,608.00000 | 1,767,000 | 12.26 | 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 | 8.20 | Put | | 8,257.00000 | 7,823,000 | 12.26 | 0.00 | 0 | 0.00 |
| R186 | On | 03/11/2011 | Bond Future | | | 8.92600 | 8.99300 | | 12.50 | 292,299,075.00 | 2,500 | 12,959.00 |
| R186 | On | 03/11/2011 | Bond Future | 9.00 | Call | | 5,072.00000 | 5,382,000 | 12.50 | 0.00 | 0 | 0.00 |
| R186 | On | 03/11/2011 | Bond Future | 9.00 | Put | | 5,010.00000 | 4,720,000 | 12.50 | 0.00 | 0 | 0.00 |
| R186 | On | 03/11/2011 | Bond Future | 9.05 | Call | | 5,302.00000 | 5,621,000 | 12.54 | 0.00 | 0 | 0.00 |
| R186 | On | 03/11/2011 | Bond Future | 9.05 | Put | | 4,796.00000 | 4,516,000 | 12.54 | 0.00 | 0 | 0.00 |
| R186 | On | 03/11/2011 | Bond Future | 8.95 | Call | | 4,847.00000 | 5,148,000 | 12.47 | 0.00 | 0 | 0.00 |
| R186 | On | 03/11/2011 | Bond Future | 8.95 | Put | | 5,231.00000 | 4,933,000 | 12.47 | 0.00 | 0 | 0.00 |
| R201 | On | 03/02/2011 | Bond Future | | | 7.67600 | 7.72300 | | 4.00 | 43,972,328.40 | 420 | 489.00 |
| R201 | On | 03/02/2011 | Bond Future | 8.00 | Call | | 926.00000 | 1,083,000 | 4.05 | 0.00 | 0 | 0.00 |
| R201 | On | 03/02/2011 | Bond Future | 8.00 | Put | | 1.00000 | 0,000 | 4.05 | 0.00 | 0 | 0.00 |
| R201 | On | 03/02/2011 | Bond Future | 8.05 | Call | | 1,091.00000 | 1,249,000 | 4.06 | 0.00 | 0 | 0.00 |
| R201 | On | 03/02/2011 | Bond Future | 8.05 | Put | | 0.00000 | 0,000 | 4.06 | 0.00 | 0 | 0.00 |
| R201 | On | 03/02/2011 | Bond Future | 7.95 | Call | | 762.00000 | 917,000 | 4.04 | 0.00 | 0 | 0.00 |
| R201 | On | 03/02/2011 | Bond Future | 7.95 | Put | | 3.00000 | 0,000 | 4.04 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | | | 7.82700 | 7.87700 | | 4.25 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.75 | Call | | 728.00000 | 794,000 | 4.25 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.75 | Put | | 1,129.00000 | 1,037,000 | 4.25 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.80 | Call | | 800.00000 | 870,000 | 4.26 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.80 | Put | | 1,043.00000 | 955,000 | 4.26 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.70 | Call | | 658.00000 | 719,000 | 4.23 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.70 | Put | | 1,217.00000 | 1,120,000 | 4.23 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | | | 8.00200 | 8.05700 | | 4.25 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.25 | Call | | 352.00000 | 386,000 | 4.00 | 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 | 7.25 | Put | | 2,754.00000 | 2,626,000 | 4.00 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.30 | Call | | 390.00000 | 426,000 | 4.02 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.30 | Put | | 2,641.00000 | 2,516,000 | 4.02 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.20 | Call | | 320.00000 | 351,000 | 3.99 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.20 | Put | | 2,873.00000 | 2,742,000 | 3.99 | 0.00 | 0 | 0.00 |
| R201 | On | 03/11/2011 | Bond Future | | | 8.18900 | 8.24900 | | 4.00 | 0.00 | 0 | 0.00 |
| R201 | On | 03/11/2011 | Bond Future | 8.00 | Call | | 1,119.00000 | 1,188,000 | 3.94 | 0.00 | 0 | 0.00 |
| R201 | On | 03/11/2011 | Bond Future | 8.00 | Put | | 1,800.00000 | 1,706,000 | 3.94 | 0.00 | 0 | 0.00 |
| R201 | On | 03/11/2011 | Bond Future | 8.05 | Call | | 1,182.00000 | 1,254,000 | 3.95 | 0.00 | 0 | 0.00 |
| R201 | On | 03/11/2011 | Bond Future | 8.05 | Put | | 1,726.00000 | 1,634,000 | 3.95 | 0.00 | 0 | 0.00 |
| R201 | On | 03/11/2011 | Bond Future | 7.95 | Call | | 1,058.00000 | 1,125,000 | 3.92 | 0.00 | 0 | 0.00 |
| R201 | On | 03/11/2011 | Bond Future | 7.95 | Put | | 1,877.00000 | 1,780,000 | 3.92 | 0.00 | 0 | 0.00 |
| R202 | On | 03/02/2011 | Bond Future | | | 0.46700 | 0.46700 | | | 825,571.10 | 5 | 3,608.00 |
| R202 | On | 03/02/2011 | Bond Future | 3.05 | Call | | 57,977.00000 | 57,977,000 | | 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 | | 58,824.00000 | 58,824,000 | | 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 | | 57,121.00000 | 57,121,000 | | 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 | | | 0.39100 | 0.39100 | | | 0.00 | 0 | 6,500.00 |
| R202 | On | 05/05/2011 | Bond Future | 2.05 | Call | | 40,841.00000 | 40,841,000 | | 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 | | 41,869.00000 | 41,869,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 05/05/2011 | Bond Future | 2.10 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R202 | On | 05/05/2011 | Bond Future | 2.00 | Call | | 39,802.00000 | 39,802,000 | | 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 | | | 8.32600 | 8.38200 | | 6.75 | 0.00 | 0 | 1,402.00 |
| R203 | On | 03/02/2011 | Bond Future | 8.50 | Call | | 646.00000 | 874,000 | 6.84 | 0.00 | 0 | 0.00 |
| R203 | On | 03/02/2011 | Bond Future | 8.50 | Put | | 62.00000 | 11,000 | 6.84 | 0.00 | 0 | 0.00 |
| R203 | On | 03/02/2011 | Bond Future | 8.55 | Call | | 859.00000 | 1,113,000 | 6.85 | 0.00 | 0 | 0.00 |
| R203 | On | 03/02/2011 | Bond Future | 8.55 | Put | | 28.00000 | 3,000 | 6.85 | 0.00 | 0 | 0.00 |
| R203 | On | 03/02/2011 | Bond Future | 8.45 | Call | | 456.00000 | 646,000 | 6.82 | 0.00 | 0 | 0.00 |
| R203 | On | 03/02/2011 | Bond Future | 8.45 | Put | | 119.00000 | 30,000 | 6.82 | 0.00 | 0 | 0.00 |
| R203 | On | 03/02/2011 | Bond Future | 8.00 | Put | | 1,922.00000 | 1,643,000 | 6.59 | 0.00 | 0 | 0.00 |
| R203 | On | 03/02/2011 | Bond Future | 8.00 | Call | | 0.00000 | 0,000 | 6.59 | 0.00 | 0 | 1,000.00 |
| R203 | On | 05/05/2011 | Bond Future | | | 8.45200 | 8.51100 | | 7.25 | 0.00 | 0 | 516.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.25 | Call | | 913.00000 | 1,015,000 | 7.16 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.25 | Put | | 2,173.00000 | 1,992,000 | 7.16 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.30 | Call | | 1,007.00000 | 1,116,000 | 7.17 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.30 | Put | | 2,024.00000 | 1,850,000 | 7.17 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.20 | Call | | 825.00000 | 920,000 | 7.14 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.20 | Put | | 2,329.00000 | 2,141,000 | 7.14 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | | | 8.58800 | 8.65100 | | 7.25 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 852.00000 | 932,000 | 6.93 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 8.00 | Put | | 3,911.00000 | 3,700,000 | 6.93 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 8.05 | Call | | 923.00000 | 1,008,000 | 6.95 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 8.05 | Put | | 3,743.00000 | 3,537,000 | 6.95 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 7.95 | Call | | 786.00000 | 861,000 | 6.90 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R203 | On | 04/08/2011 | Bond Future | 7.95 | Put | | 4,085.00000 | 3,869,000 | 6.90 | 0.00 | 0 | 0.00 |
| R203 | On | 03/11/2011 | Bond Future | | | 8.73100 | 8.79700 | | 7.25 | 0.00 | 0 | 1,404.00 |
| R203 | On | 03/11/2011 | Bond Future | 8.50 | Call | | 1,852.00000 | 1,975,000 | 7.13 | 0.00 | 0 | 0.00 |
| R203 | On | 03/11/2011 | Bond Future | 8.50 | Put | | 3,179.00000 | 3,009,000 | 7.13 | 0.00 | 0 | 0.00 |
| R203 | On | 03/11/2011 | Bond Future | 8.55 | Call | | 1,952.00000 | 2,080,000 | 7.15 | 0.00 | 0 | 0.00 |
| R203 | On | 03/11/2011 | Bond Future | 8.55 | Put | | 3,054.00000 | 2,889,000 | 7.15 | 0.00 | 0 | 0.00 |
| R203 | On | 03/11/2011 | Bond Future | 8.45 | Call | | 1,754.00000 | 1,873,000 | 7.11 | 0.00 | 0 | 0.00 |
| R203 | On | 03/11/2011 | Bond Future | 8.45 | Put | | 3,307.00000 | 3,133,000 | 7.11 | 0.00 | 0 | 0.00 |
| R204 | On | 03/02/2011 | Bond Future | | | 8.46500 | 8.52100 | | 8.25 | 0.00 | 0 | 1,914.00 |
| R204 | On | 03/02/2011 | Bond Future | 8.50 | Call | | 238.00000 | 349,000 | 8.25 | 0.00 | 0 | 0.00 |
| R204 | On | 03/02/2011 | Bond Future | 8.50 | Put | | 355.00000 | 154,000 | 8.25 | 0.00 | 0 | 0.00 |
| R204 | On | 03/02/2011 | Bond Future | 8.55 | Call | | 380.00000 | 546,000 | 8.27 | 0.00 | 0 | 0.00 |
| R204 | On | 03/02/2011 | Bond Future | 8.55 | Put | | 219.00000 | 74,000 | 8.27 | 0.00 | 0 | 0.00 |
| R204 | On | 03/02/2011 | Bond Future | 8.45 | Call | | 137.00000 | 200,000 | 8.23 | 0.00 | 0 | 0.00 |
| R204 | On | 03/02/2011 | Bond Future | 8.45 | Put | | 532.00000 | 284,000 | 8.23 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | | | 8.58300 | 8.64200 | | 8.50 | 0.00 | 0 | 100.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 1,363.00000 | 1,498,000 | 8.50 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 2,130.00000 | 1,947,000 | 8.50 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 1,485.00000 | 1,627,000 | 8.52 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 1,981.00000 | 1,805,000 | 8.52 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 1,248.00000 | 1,375,000 | 8.48 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 2,287.00000 | 2,096,000 | 8.48 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | | | 8.71000 | 8.77200 | | 8.50 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 792.00000 | 870,000 | 8.14 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R204 | On | 04/08/2011 | Bond Future | 8.00 | Put | | 4,917.00000 | 4,672,000 | 8.14 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 8.05 | Call | | 862.00000 | 944,000 | 8.16 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 8.05 | Put | | 4,713.00000 | 4,472,000 | 8.16 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 7.95 | Call | | 727.00000 | 799,000 | 8.11 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 7.95 | Put | | 5,127.00000 | 4,876,000 | 8.11 | 0.00 | 0 | 0.00 |
| R204 | On | 03/11/2011 | Bond Future | | | 8.83800 | 8.90200 | | 8.25 | 0.00 | 0 | 1,867.00 |
| R204 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 2,457.00000 | 2,607,000 | 8.25 | 0.00 | 0 | 0.00 |
| R204 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 3,227.00000 | 3,053,000 | 8.25 | 0.00 | 0 | 0.00 |
| R204 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 2,581.00000 | 2,735,000 | 8.28 | 0.00 | 0 | 0.00 |
| R204 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 3,097.00000 | 2,927,000 | 8.28 | 0.00 | 0 | 0.00 |
| R204 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 2,330.00000 | 2,475,000 | 8.20 | 0.00 | 0 | 0.00 |
| R204 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 3,354.00000 | 3,176,000 | 8.20 | 0.00 | 0 | 0.00 |
| R206 | On | 03/02/2011 | Bond Future | | | 7.35100 | 7.39800 | | 3.00 | 0.00 | 0 | 0.00 |
| R206 | On | 03/02/2011 | Bond Future | 8.00 | Call | | 1,550.00000 | 1,672,000 | 3.13 | 0.00 | 0 | 0.00 |
| R206 | On | 03/02/2011 | Bond Future | 8.00 | Put | | 0.00000 | 0,000 | 3.13 | 0.00 | 0 | 0.00 |
| R206 | On | 03/02/2011 | Bond Future | 8.05 | Call | | 1,677.00000 | 1,800,000 | 3.13 | 0.00 | 0 | 0.00 |
| R206 | On | 03/02/2011 | Bond Future | 8.05 | Put | | 0.00000 | 0,000 | 3.13 | 0.00 | 0 | 0.00 |
| R206 | On | 03/02/2011 | Bond Future | 7.95 | Call | | 1,422.00000 | 1,545,000 | 3.12 | 0.00 | 0 | 0.00 |
| R206 | On | 03/02/2011 | Bond Future | 7.95 | Put | | 0.00000 | 0,000 | 3.12 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | | | 7.51400 | 7.56500 | | 3.25 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.50 | Call | | 598.00000 | 653,000 | 3.25 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.50 | Put | | 753.00000 | 686,000 | 3.25 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.55 | Call | | 657.00000 | 715,000 | 3.26 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.55 | Put | | 693.00000 | 629,000 | 3.26 | 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 | 7.45 | Call | | 543.00000 | 595,000 | 3.24 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.45 | Put | | 818.00000 | 748,000 | 3.24 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | | | 7.71200 | 7.77000 | | 3.25 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 7.00 | Call | | 285.00000 | 313,000 | 3.09 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 7.00 | Put | | 1,973.00000 | 1,875,000 | 3.09 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 7.05 | Call | | 314.00000 | 344,000 | 3.11 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 7.05 | Put | | 1,891.00000 | 1,795,000 | 3.11 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 6.95 | Call | | 260.00000 | 286,000 | 3.08 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 6.95 | Put | | 2,059.00000 | 1,959,000 | 3.08 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | | | 7.92400 | 7.98800 | | 3.00 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | 7.75 | Call | | 823.00000 | 877,000 | 2.95 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | 7.75 | Put | | 1,291.00000 | 1,219,000 | 2.95 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | 7.80 | Call | | 869.00000 | 924,000 | 2.96 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | 7.80 | Put | | 1,238.00000 | 1,168,000 | 2.96 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | 7.70 | Call | | 778.00000 | 830,000 | 2.94 | 0.00 | 0 | 0.00 |
| R206 | On | 03/11/2011 | Bond Future | 7.70 | Put | | 1,344.00000 | 1,271,000 | 2.94 | 0.00 | 0 | 0.00 |
| R207 | On | 03/02/2011 | Bond Future | | | 8.55000 | 8.62600 | | 9.25 | 0.00 | 0 | 800.00 |
| R207 | On | 03/02/2011 | Bond Future | 8.75 | Call | | 791.00000 | 1,167,000 | 9.34 | 0.00 | 0 | 0.00 |
| R207 | On | 03/02/2011 | Bond Future | 8.75 | Put | | 75.00000 | 8,000 | 9.34 | 0.00 | 0 | 0.00 |
| R207 | On | 03/02/2011 | Bond Future | 8.80 | Call | | 1,039.00000 | 1,448,000 | 9.36 | 0.00 | 0 | 0.00 |
| R207 | On | 03/02/2011 | Bond Future | 8.80 | Put | | 36.00000 | 2,000 | 9.36 | 0.00 | 0 | 0.00 |
| R207 | On | 03/02/2011 | Bond Future | 8.70 | Call | | 570.00000 | 896,000 | 9.32 | 0.00 | 0 | 0.00 |
| R207 | On | 03/02/2011 | Bond Future | 8.70 | Put | | 142.00000 | 25,000 | 9.32 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | | | 8.66000 | 8.73900 | | 9.50 | 0.00 | 0 | 285.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R207 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 1,190.00000 | 1,364,000 | 9.41 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 2,554.00000 | 2,280,000 | 9.41 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 1,304.00000 | 1,489,000 | 9.42 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 2,380.00000 | 2,117,000 | 9.42 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 1,083.00000 | 1,246,000 | 9.39 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 2,735.00000 | 2,450,000 | 9.39 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | | | 8.77900 | 8.86200 | | 9.75 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 1,154.00000 | 1,292,000 | 9.52 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 4,598.00000 | 4,278,000 | 9.52 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 1,242.00000 | 1,388,000 | 9.54 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 4,398.00000 | 4,087,000 | 9.54 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 1,070.00000 | 1,201,000 | 9.50 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 4,802.00000 | 4,476,000 | 9.50 | 0.00 | 0 | 0.00 |
| R207 | On | 03/11/2011 | Bond Future | | | 8.89200 | 8.97900 | | 9.50 | 0.00 | 0 | 600.00 |
| R207 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 2,448.00000 | 2,659,000 | 9.38 | 0.00 | 0 | 0.00 |
| R207 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 3,683.00000 | 3,427,000 | 9.38 | 0.00 | 0 | 0.00 |
| R207 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 2,572.00000 | 2,789,000 | 9.40 | 0.00 | 0 | 0.00 |
| R207 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 3,536.00000 | 3,286,000 | 9.40 | 0.00 | 0 | 0.00 |
| R207 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 2,328.00000 | 2,532,000 | 9.36 | 0.00 | 0 | 0.00 |
| R207 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 3,836.00000 | 3,573,000 | 9.36 | 0.00 | 0 | 0.00 |
| R208 | On | 03/02/2011 | Bond Future | | | 8.57900 | 8.64500 | | 10.00 | 0.00 | 0 | 5,598.00 |
| R208 | On | 03/02/2011 | Bond Future | 8.75 | Call | | 740.00000 | 1,060,000 | 10.09 | 0.00 | 0 | 0.00 |
| R208 | On | 03/02/2011 | Bond Future | 8.75 | Put | | 102.00000 | 17,000 | 10.09 | 0.00 | 0 | 0.00 |
| R208 | On | 03/02/2011 | Bond Future | 8.80 | Call | | 991.00000 | 1,350,000 | 10.11 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R208 | On | 03/02/2011 | Bond Future | 8.80 | Put | | 51.00000 | 6,000 | 10.11 | 0.00 | 0 | 0.00 |
| R208 | On | 03/02/2011 | Bond Future | 8.70 | Call | | 521.00000 | 785,000 | 10.07 | 0.00 | 0 | 0.00 |
| R208 | On | 03/02/2011 | Bond Future | 8.70 | Put | | 186.00000 | 46,000 | 10.07 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | | | 8.67800 | 8.74700 | | 10.75 | 0.00 | 0 | 190.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 1,252.00000 | 1,410,000 | 10.65 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 2,742.00000 | 2,487,000 | 10.65 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 1,371.00000 | 1,539,000 | 10.67 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 2,557.00000 | 2,312,000 | 10.67 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 1,140.00000 | 1,287,000 | 10.62 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 2,936.00000 | 2,670,000 | 10.62 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | | | 8.78300 | 8.85400 | | 10.50 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 1,221.00000 | 1,346,000 | 10.26 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 4,835.00000 | 4,545,000 | 10.26 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 1,315.00000 | 1,446,000 | 10.28 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 4,623.00000 | 4,339,000 | 10.28 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 1,132.00000 | 1,250,000 | 10.24 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 5,054.00000 | 4,757,000 | 10.24 | 0.00 | 0 | 0.00 |
| R208 | On | 03/11/2011 | Bond Future | | | 8.88800 | 8.96200 | | 10.75 | 0.00 | 0 | 5,584.00 |
| R208 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 2,642.00000 | 2,834,000 | 10.60 | 0.00 | 0 | 0.00 |
| R208 | On | 03/11/2011 | Bond Future | 8.75 | Put | | 3,859.00000 | 3,629,000 | 10.60 | 0.00 | 0 | 0.00 |
| R208 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 2,775.00000 | 2,973,000 | 10.63 | 0.00 | 0 | 0.00 |
| R208 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 3,703.00000 | 3,479,000 | 10.63 | 0.00 | 0 | 0.00 |
| R208 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 2,512.00000 | 2,698,000 | 10.56 | 0.00 | 0 | 0.00 |
| R208 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 4,020.00000 | 3,783,000 | 10.56 | 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 | 03/02/2011 | Bond Future | | | 8.60800 | 8.66400 | | 15.75 | 0.00 | 0 | 20,900.00 |
| R209 | On | 03/02/2011 | Bond Future | 9.00 | Call | | 2,659.00000 | 3,114,000 | 15.90 | 0.00 | 0 | 0.00 |
| R209 | On | 03/02/2011 | Bond Future | 9.00 | Put | | 3.00000 | 0,000 | 15.90 | 0.00 | 0 | 0.00 |
| R209 | On | 03/02/2011 | Bond Future | 9.05 | Call | | 3,039.00000 | 3,496,000 | 15.92 | 0.00 | 0 | 0.00 |
| R209 | On | 03/02/2011 | Bond Future | 9.05 | Put | | 1.00000 | 0,000 | 15.92 | 0.00 | 0 | 0.00 |
| R209 | On | 03/02/2011 | Bond Future | 8.95 | Call | | 2,278.00000 | 2,729,000 | 15.87 | 0.00 | 0 | 0.00 |
| R209 | On | 03/02/2011 | Bond Future | 8.95 | Put | | 8.00000 | 1,000 | 15.87 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | | | 8.67200 | 8.72900 | | 16.75 | 0.00 | 0 | 200.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 1,741.00000 | 1,919,000 | 16.59 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 3,618.00000 | 3,335,000 | 16.59 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 1,905.00000 | 2,094,000 | 16.62 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 3,365.00000 | 3,094,000 | 16.62 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 1,586.00000 | 1,753,000 | 16.55 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 3,882.00000 | 3,589,000 | 16.55 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | | | 8.73800 | 8.79700 | | 16.50 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.50 | Call | | 2,529.00000 | 2,721,000 | 16.31 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.50 | Put | | 4,945.00000 | 4,667,000 | 16.31 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.55 | Call | | 2,696.00000 | 2,896,000 | 16.35 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.55 | Put | | 4,696.00000 | 4,426,000 | 16.35 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.45 | Call | | 2,369.00000 | 2,552,000 | 16.27 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.45 | Put | | 5,204.00000 | 4,917,000 | 16.27 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 10.10 | Call | | 9,989.00000 | 10,391,000 | 17.61 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 10.10 | Put | | 714.00000 | 645,000 | 17.61 | 0.00 | 0 | 0.00 |
| R209 | On | 03/11/2011 | Bond Future | | | 8.80200 | 8.86300 | | 16.75 | 0.00 | 0 | 1,089.00 |
| R209 | On | 03/11/2011 | Bond Future | 8.75 | Call | | 3,932.00000 | 4,167,000 | 16.75 | 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 | 8.75 | Put | | 4,825.00000 | 4,580,000 | 16.75 | 0.00 | 0 | 0.00 |
| R209 | On | 03/11/2011 | Bond Future | 8.80 | Call | | 4,120.00000 | 4,362,000 | 16.79 | 0.00 | 0 | 0.00 |
| R209 | On | 03/11/2011 | Bond Future | 8.80 | Put | | 4,616.00000 | 4,378,000 | 16.79 | 0.00 | 0 | 0.00 |
| R209 | On | 03/11/2011 | Bond Future | 8.70 | Call | | 3,749.00000 | 3,977,000 | 16.71 | 0.00 | 0 | 0.00 |
| R209 | On | 03/11/2011 | Bond Future | 8.70 | Put | | 5,043.00000 | 4,791,000 | 16.71 | 0.00 | 0 | 0.00 |
| R210 | On | 03/02/2011 | Bond Future | | | 1.05300 | 1.05300 | | | 0.00 | 0 | 2.00 |
| R210 | On | 03/02/2011 | Bond Future | 3.10 | Call | | 30,813.00000 | 30,813,000 | | 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 | | 31,445.00000 | 31,445,000 | | 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 | | 30,176.00000 | 30,176,000 | | 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 | | | 1.78000 | 1.77900 | | | 0.00 | 0 | 589.00 |
| R211 | On | 03/02/2011 | Bond Future | 2.50 | Call | | 4,072.00000 | 4,066,000 | | 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 | | 4,347.00000 | 4,342,000 | | 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 | | 3,795.00000 | 3,790,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 03/02/2011 | Bond Future | 2.45 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 05/05/2011 | Bond Future | | | 1.59300 | 2.75000 | | | 0.00 | 0 | 0.00 |
| R211 | On | 05/05/2011 | Bond Future | 2.14 | Call | | 0.00000 | 3,015,000 | | 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 | | 0.00000 | 3,286,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 05/05/2011 | Bond Future | 2.19 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| R211 | On | 05/05/2011 | Bond Future | 2.09 | Call | | 0.00000 | 2,744,000 | | 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 | 03/02/2011 | Bond Future | | | 2.53200 | 2.53200 | | | 73,539,633.60 | 720 | 2,518.00 |
| R212 | On | 03/02/2011 | Bond Future | 3.00 | Call | | 4,402.00000 | 4,402,000 | | 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 | | 4,859.00000 | 4,859,000 | | 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 | | 3,942.00000 | 3,942,000 | | 0.00 | 0 | 0.00 |
| 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 | | | 2.44500 | 2.44500 | | | 24,866,995.20 | 240 | 2,238.00 |
| 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 | | 1,879.00000 | 1,879,000 | | 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 | | 1,394.00000 | 1,394,000 | | 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 | | 2,367.00000 | 2,367,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 03/02/2011 | Bond Future | | | 8.67300 | 8.73400 | | | 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 | | 6,372.00000 | 5,868,000 | | 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 | | 5,915.00000 | 5,412,000 | | 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 | | 6,832.00000 | 6,329,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 05/05/2011 | Bond Future | | | 8.74400 | 8.80600 | | | 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 | | 6,933.00000 | 6,429,000 | | 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 | | 6,478.00000 | 5,974,000 | | 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 | | 7,391.00000 | 6,887,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 04/08/2011 | Bond Future | | | 8.81800 | 8.88200 | | | 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 | | 7,513.00000 | 7,000,000 | | 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 | | 7,060.00000 | 6,547,000 | | 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 | | 7,969.00000 | 7,456,000 | | 0.00 | 0 | 0.00 |
| R213 | On | 03/11/2011 | Bond Future | | | 8.89200 | 8.95800 | | | 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 | | 1,660.00000 | 1,139,000 | | 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 | | 1,257.00000 | 735,000 | | 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 | | 2,067.00000 | 1,546,000 | | 0.00 | 0 | 0.00 |
| RAIN | On | 14/03/2011 | Foreign Exchange Future | | | 14,288.98000 | 14,304.27000 | | 1.00 | 0.00 | 0 | 0.00 |
| RAIN | On | 14/03/2011 | Foreign Exchange Future | 13600.00 | Call | | 7,043.00000 | 6,890,000 | 2.00 | 0.00 | 0 | 0.00 |
| RAIN | On | 14/03/2011 | Foreign Exchange Future | 13600.00 | Put | | 0.00000 | 0,000 | 2.00 | 0.00 | 0 | 0.00 |
| RAIN | On | 14/03/2011 | Foreign Exchange Future | 13600.01 | Call | | 7,043.00000 | 6,890,000 | 2.00 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| RAIN | On | 14/03/2011 | Foreign Exchange Future | 13600.01 | Put | 0.00000 | 0,000 | 2.00 | 0.00 | 0 | 0.00 |
| RAIN | On | 14/03/2011 | Foreign Exchange Future | 13599.99 | Call | 7,043.00000 | 6,890,000 | 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 | | | 14,482.36000 | 14,498.74000 | | 0.00 | 0 | 0.00 |
| RAIN | On | 13/06/2011 | Foreign Exchange Future | 13500.00 | Call | 9,987.00000 | 9,824,000 | | 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 | 9,987.00000 | 9,824,000 | | 0.00 | 0 | 0.00 |
| RAIN | On | 13/06/2011 | Foreign Exchange Future | 13500.01 | Put | 0.00000 | 1,000 | | 0.00 | 0 | 0.00 |
| RAIN | On | 13/06/2011 | Foreign Exchange Future | 13499.99 | Call | 9,988.00000 | 9,824,000 | | 0.00 | 0 | 0.00 |
| RAIN | On | 13/06/2011 | Foreign Exchange Future | 13499.99 | Put | 1.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| TRT1 | On | 03/02/2011 | Index Future | | | 334.72900 | 333.56800 | | 0.00 | 0 | 0.00 |
| TRT1 | On | 05/05/2011 | Index Future | | | 339.31600 | 338.13900 | | 0.00 | 0 | 100.00 |
| TRT1 | On | 04/08/2011 | Index Future | | | 343.95300 | 342.76000 | | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 14/03/2011 | Foreign Exchange Future | | | 1.09090 | 1.09340 | 14.86 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 14/03/2011 | Foreign Exchange Future | 1.05 | Call | 490.00000 | 468,000 | 14.00 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 14/03/2011 | Foreign Exchange Future | 1.05 | Put | 56.00000 | 59,000 | 14.00 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 14/03/2011 | Foreign Exchange Future | 1.10 | Call | 191.00000 | 177,000 | 15.00 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 14/03/2011 | Foreign Exchange Future | 1.10 | Put | 257.00000 | 268,000 | 15.00 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 14/03/2011 | Foreign Exchange Future | 1.00 | Call | 946.00000 | 918,000 | 15.00 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 14/03/2011 | Foreign Exchange Future | 1.00 | Put | 12.00000 | 9,000 | 15.00 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 13/06/2011 | Foreign Exchange Future | | | 1.10770 | 1.11000 | 14.49 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 13/06/2011 | Foreign Exchange Future | 1.05 | Call | 737.00000 | 721,000 | 13.97 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 13/06/2011 | Foreign Exchange Future | 1.05 | Put | 137.00000 | 144,000 | 13.97 | 0.00 | 0 | 0.00 |
| YUAN/FO | On | 13/06/2011 | Foreign Exchange Future | 1.10 | Call | 435.00000 | 423,000 | 14.49 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------------------------|------------------|-------------------|
| YUAN/FOn | 13/06/2011 | Foreign Exchange Future | 1.10 | Put | | 335.00000 | 346,000 | 14.49 | 0.00 | 0 | 0.00 |
| YUAN/FOn | 13/06/2011 | Foreign Exchange Future | 1.00 | Call | | 1,143.00000 | 1,123,000 | 13.81 | 0.00 | 0 | 0.00 |
| YUAN/FOn | 13/06/2011 | Foreign Exchange Future | 1.00 | Put | | 43.00000 | 46,000 | 13.81 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | 2,405,653,135.80 | 49,393 | 799,483.00 |

j-Bonds

| | | | | | | | | | | | |
|------|----|------------|-----------|--|-----------|-----------|--|--|------|---|------|
| CGR5 | On | 23/07/2011 | Spot Bond | | 15.67900 | 15.67900 | | | 0.00 | 0 | 0.00 |
| R155 | On | 31/08/2011 | Spot Bond | | 6.39000 | 6.45000 | | | 0.00 | 0 | 0.00 |
| R157 | On | 15/09/2015 | Spot Bond | | 7.83000 | 7.88000 | | | 0.00 | 0 | 0.00 |
| R186 | On | 21/12/2026 | Spot Bond | | 8.65500 | 8.71500 | | | 0.00 | 0 | 0.00 |
| R189 | On | 31/03/2013 | Spot Bond | | 211.41684 | 211.39493 | | | 0.00 | 0 | 0.00 |
| R197 | On | 07/12/2023 | Spot Bond | | 225.87073 | 225.18647 | | | 0.00 | 0 | 0.00 |
| R201 | On | 21/12/2014 | Spot Bond | | 7.67000 | 7.71500 | | | 0.00 | 0 | 0.00 |
| R202 | On | 07/12/2033 | Spot Bond | | 2.74000 | 2.74000 | | | 0.00 | 0 | 0.00 |
| R203 | On | 15/09/2017 | Spot Bond | | 8.32000 | 8.37500 | | | 0.00 | 0 | 0.00 |
| R204 | On | 21/12/2018 | Spot Bond | | 8.46000 | 8.51500 | | | 0.00 | 0 | 0.00 |
| R206 | On | 15/01/2014 | Spot Bond | | 7.34500 | 7.39000 | | | 0.00 | 0 | 0.00 |
| R207 | On | 15/01/2020 | Spot Bond | | 8.54500 | 8.62000 | | | 0.00 | 0 | 0.00 |
| R208 | On | 31/03/2021 | Spot Bond | | 8.57500 | 8.64000 | | | 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 | 31/03/2036 | Spot Bond | | | 8.60500 | 8.66000 | | | 0.00 | 0 | 0.00 |
| R210 | On | 31/03/2028 | Spot Bond | | | 2.73000 | 2.73000 | | | 0.00 | 0 | 0.00 |
| R211 | On | 31/01/2017 | Spot Bond | | | 2.14000 | 2.14000 | | | 0.00 | 0 | 0.00 |
| R212 | On | 31/01/2022 | Spot Bond | | | 2.72000 | 2.72000 | | | 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: | | | | | | | | | 2,405,653,135.80 | 49,393 | 799,483.00 | |