



# Daily MTM Report

Daily summary for: 07/03/2011

| Contract Details                             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value          | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| <b>Derivatives</b>                           |        |            |           |              |                   |            |                |                  |               |
| \$ / R On 14/03/2011 Foreign Exchange Future |        |            | 6.86800   | 6.90860      |                   | 13.01      | 154,845,928.00 | 22,546           | 212,412.00    |
| \$ / R On 14/03/2011 Foreign Exchange Future | 8.00   | Call       |           | 0.00000      | 0,000             | 25.83      | 0.00           | 0                | 6,050.00      |
| \$ / R On 14/03/2011 Foreign Exchange Future | 8.00   | Put        |           | 1,091.00000  | 1,132,000         | 25.83      | 0.00           | 0                | 0.00          |
| \$ / R On 14/03/2011 Foreign Exchange Future | 8.05   | Call       |           | 0.00000      | 0,000             | 26.39      | 0.00           | 0                | 340.00        |
| \$ / R On 14/03/2011 Foreign Exchange Future | 8.05   | Put        |           | 1,141.00000  | 1,182,000         | 26.39      | 0.00           | 0                | 0.00          |
| \$ / R On 14/03/2011 Foreign Exchange Future | 7.95   | Call       |           | 0.00000      | 0,000             | 25.27      | 0.00           | 0                | 0.00          |
| \$ / R On 14/03/2011 Foreign Exchange Future | 7.95   | Put        |           | 1,041.00000  | 1,082,000         | 25.27      | 0.00           | 0                | 0.00          |
| \$ / R On 14/03/2011 Foreign Exchange Future | 8.50   | Put        |           | 1,591.00000  | 1,632,000         | 31.41      | 0.00           | 0                | 0.00          |
| \$ / R On 14/03/2011 Foreign Exchange Future | 8.50   | Call       |           | 0.00000      | 0,000             | 31.41      | 0.00           | 0                | 30,000.00     |
| \$ / R On 14/03/2011 Foreign Exchange Future | 10.50  | Put        |           | 3,591.00000  | 3,632,000         | 43.35      | 0.00           | 0                | 0.00          |
| \$ / R On 14/03/2011 Foreign Exchange Future | 10.50  | Call       |           | 0.00000      | 0,000             | 43.35      | 0.00           | 0                | 30,000.00     |
| \$ / R On 14/03/2011 Foreign Exchange Future | 7.30   | Put        |           | 393.00000    | 432,000           | 18.03      | 0.00           | 0                | 2,000.00      |
| \$ / R On 14/03/2011 Foreign Exchange Future | 7.30   | Call       |           | 2.00000      | 0,000             | 18.03      | 0.00           | 0                | 6,050.00      |
| \$ / R On 14/03/2011 Foreign Exchange Future | 8.40   | Put        |           | 1,491.00000  | 1,532,000         | 30.29      | 0.00           | 0                | 0.00          |
| \$ / R On 14/03/2011 Foreign Exchange Future | 8.40   | Call       |           | 0.00000      | 0,000             | 30.29      | 0.00           | 0                | 3,000.00      |
| \$ / R On 14/03/2011 Foreign Exchange Future | 7.50   | Put        |           | 591.00000    | 632,000           | 20.26      | 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 | 14/03/2011 | Foreign Exchange Future | 7.50   | Call       |           | 0.00000      | 0,000             | 20.26      | 0.00          | 0                | 12,000.00     |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 7.55   | Put        |           | 641.00000    | 682,000           | 20.81      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 7.55   | Call       |           | 0.00000      | 0,000             | 20.81      | 0.00          | 0                | 871.00        |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 7.60   | Put        |           | 691.00000    | 732,000           | 21.37      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 7.60   | Call       |           | 0.00000      | 0,000             | 21.37      | 0.00          | 0                | 3,071.00      |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 7.25   | Put        |           | 344.00000    | 383,000           | 17.47      | 0.00          | 0                | 3,000.00      |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 7.25   | Call       |           | 3.00000      | 1,000             | 17.47      | 0.00          | 0                | 7,600.00      |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 7.10   | Put        |           | 202.00000    | 236,000           | 15.80      | 0.00          | 0                | 3,000.00      |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 7.10   | Call       |           | 11.00000     | 4,000             | 15.80      | 0.00          | 0                | 3,280.00      |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 7.40   | Put        |           | 492.00000    | 532,000           | 19.14      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 7.40   | Call       |           | 1.00000      | 0,000             | 19.14      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 7.15   | Put        |           | 248.00000    | 284,000           | 16.36      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 7.15   | Call       |           | 7.00000      | 2,000             | 16.36      | 0.00          | 0                | 100.00        |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 7.35   | Put        |           | 442.00000    | 482,000           | 18.59      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 7.35   | Call       |           | 1.00000      | 0,000             | 18.59      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 7.20   | Call       |           | 4.00000      | 1,000             | 16.91      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 7.20   | Put        |           | 295.00000    | 333,000           | 16.91      | 0.00          | 0                | 2,571.00      |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 6.85   | Put        |           | 34.00000     | 41,000            | 13.01      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 6.85   | Call       |           | 93.00000     | 59,000            | 13.01      | 0.00          | 0                | 8,500.00      |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 7.00   | Put        |           | 118.00000    | 145,000           | 14.68      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 7.00   | Call       |           | 27.00000     | 13,000            | 14.68      | 0.00          | 0                | 1,600.00      |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Future |        |            | 6.96160   | 7.00310      |                   | 14.04      | 72,150,022.40 | 10,364           | 80,482.00     |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Future | 7.45   | Call       |           | 87.00000     | 74,000            | 16.39      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Future | 7.45   | Put        |           | 534.00000    | 562,000           | 16.39      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Future | 7.50   | Call       |           | 79.00000     | 67,000            | 16.63      | 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        |           | 576.00000    | 605,000           | 16.63      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Future | 7.40   | Call       |           | 96.00000     | 82,000            | 16.16      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Future | 7.40   | Put        |           | 493.00000    | 520,000           | 16.16      | 0.00         | 0                | 1,000.00      |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Future | 6.70   | Call       |           | 395.00000    | 361,000           | 14.43      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Future | 6.70   | Put        |           | 92.00000     | 99,000            | 14.43      | 0.00         | 0                | 300.00        |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Future | 7.20   | Put        |           | 339.00000    | 361,000           | 15.22      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Future | 7.20   | Call       |           | 142.00000    | 123,000           | 15.22      | 0.00         | 0                | 400.00        |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Future | 7.05   | Put        |           | 238.00000    | 257,000           | 14.51      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Future | 7.05   | Call       |           | 191.00000    | 169,000           | 14.51      | 0.00         | 0                | 500.00        |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Future | 8.00   | Put        |           | 1,029.00000  | 1,064,000         | 18.97      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Future | 8.00   | Call       |           | 32.00000     | 26,000            | 18.97      | 0.00         | 0                | 500.00        |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Future | 7.80   | Put        |           | 842.00000    | 875,000           | 18.03      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Future | 7.80   | Call       |           | 45.00000     | 37,000            | 18.03      | 0.00         | 0                | 1,000.00      |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Future | 7.25   | Put        |           | 375.00000    | 399,000           | 15.45      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Future | 7.25   | Call       |           | 128.00000    | 111,000           | 15.45      | 0.00         | 0                | 500.00        |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Future | 7.30   | Call       |           | 116.00000    | 100,000           | 15.69      | 0.00         | 0                | 250.00        |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Future | 7.30   | Put        |           | 413.00000    | 438,000           | 15.69      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Future | 7.10   | Put        |           | 270.00000    | 290,000           | 14.75      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Future | 7.10   | Call       |           | 173.00000    | 152,000           | 14.75      | 0.00         | 0                | 650.00        |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Future |        |            | 7.06650   | 7.10730      |                   | 14.63      | 6,974,635.50 | 987              | 13,791.00     |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Future | 8.05   | Call       |           | 96.00000     | 88,000            | 18.26      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Future | 8.05   | Put        |           | 1,039.00000  | 1,072,000         | 18.26      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Future | 8.10   | Call       |           | 91.00000     | 83,000            | 18.44      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Future | 8.10   | Put        |           | 1,084.00000  | 1,117,000         | 18.44      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Future | 8.00   | Call       |           | 102.00000    | 93,000            | 18.08      | 0.00         | 0                | 3,000.00      |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R           | On | 19/09/2011 | Foreign Exchange Future | 8.00   | Put        |           | 995.00000    | 1,027,000         | 18.08      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Future | 7.80   | Put        |           | 821.00000    | 852,000           | 17.35      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Future | 7.80   | Call       |           | 128.00000    | 118,000           | 17.35      | 0.00         | 0                | 2,800.00      |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Future | 7.40   | Call       |           | 211.00000    | 195,000           | 15.90      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Future | 7.40   | Put        |           | 504.00000    | 529,000           | 15.90      | 0.00         | 0                | 2,800.00      |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Future | 6.80   | Call       |           | 478.00000    | 448,000           | 14.60      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Future | 6.80   | Put        |           | 171.00000    | 182,000           | 14.60      | 0.00         | 0                | 10,000.00     |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Future | 6.90   | Call       |           | 417.00000    | 389,000           | 14.61      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Future | 6.90   | Put        |           | 210.00000    | 223,000           | 14.61      | 0.00         | 0                | 10,000.00     |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Future | 7.45   | Put        |           | 541.00000    | 567,000           | 16.08      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Future | 7.45   | Call       |           | 198.00000    | 183,000           | 16.08      | 0.00         | 0                | 10,000.00     |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Future | 7.60   | Put        |           | 657.00000    | 685,000           | 16.63      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Future | 7.60   | Call       |           | 164.00000    | 151,000           | 16.63      | 0.00         | 0                | 200.00        |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future |        |            | 7.16900   | 7.20810      |                   | 14.82      | 1,433,800.00 | 200              | 970.00        |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.35   | Call       |           | 330.00000    | 312,000           | 15.42      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.35   | Put        |           | 472.00000    | 493,000           | 15.42      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.40   | Call       |           | 313.00000    | 296,000           | 15.58      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.40   | Put        |           | 505.00000    | 527,000           | 15.58      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.30   | Call       |           | 347.00000    | 329,000           | 15.27      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/12/2011 | Foreign Exchange Future | 7.30   | Put        |           | 439.00000    | 460,000           | 15.27      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future |        |            | 7.28120   | 7.31670      |                   | 15.18      | 0.00         | 0                | 277.00        |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.04   | Call       |           | 589.00000    | 566,000           | 14.91      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.04   | Put        |           | 308.00000    | 321,000           | 14.91      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.09   | Call       |           | 562.00000    | 540,000           | 14.96      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 19/03/2012 | Foreign Exchange Future | 7.09   | Put        |           | 331.00000    | 345,000           | 14.96      | 0.00         | 0                | 0.00          |

| Contract Details |            |                         |                         | Strike | Call / Put | MTM Yield    | Previous MTM | Premium On Option | Volatility | Value      | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|-------------------------|--------|------------|--------------|--------------|-------------------|------------|------------|------------------|---------------|
| \$ / R           | On         | 19/03/2012              | Foreign Exchange Future | 6.99   | Call       |              | 617.00000    | 593,000           | 14.85      | 0.00       | 0                | 0.00          |
| \$ / R           | On         | 19/03/2012              | Foreign Exchange Future | 6.99   | Put        |              | 286.00000    | 298,000           | 14.85      | 0.00       | 0                | 0.00          |
| \$ / R           | On         | 19/03/2012              | Foreign Exchange Future | 7.00   | Call       |              | 609.00000    | 586,000           | 14.87      | 0.00       | 0                | 0.00          |
| \$ / R           | On         | 19/03/2012              | Foreign Exchange Future | 7.00   | Put        |              | 292.00000    | 305,000           | 14.87      | 0.00       | 0                | 1,000.00      |
| \$ / R           | On         | 14/12/2015              | Foreign Exchange Future |        |            | 9.18850      | 9.22810      |                   | 18.36      | 0.00       | 0                | 0.00          |
| \$ / R           | On         | 14/12/2015              | Foreign Exchange Future | 9.20   | Call       |              | 1,482.00000  | 1,456,000         | 18.36      | 0.00       | 0                | 0.00          |
| \$ / R           | On         | 14/12/2015              | Foreign Exchange Future | 9.20   | Put        |              | 1,454.00000  | 1,468,000         | 18.36      | 0.00       | 0                | 0.00          |
| \$ / R           | On         | 14/12/2015              | Foreign Exchange Future | 9.25   | Call       |              | 1,465.00000  | 1,440,000         | 18.41      | 0.00       | 0                | 0.00          |
| \$ / R           | On         | 14/12/2015              | Foreign Exchange Future | 9.25   | Put        |              | 1,487.00000  | 1,502,000         | 18.41      | 0.00       | 0                | 0.00          |
| \$ / R           | On         | 14/12/2015              | Foreign Exchange Future | 9.15   | Call       |              | 1,498.00000  | 1,472,000         | 18.30      | 0.00       | 0                | 0.00          |
| \$ / R           | On         | 14/12/2015              | Foreign Exchange Future | 9.15   | Put        |              | 1,420.00000  | 1,434,000         | 18.30      | 0.00       | 0                | 0.00          |
| \$ / R M/On      | 14/03/2011 | Foreign Exchange Future |                         |        | 6.86800    | 6.90860      |              |                   | 13.01      | 0.00       | 0                | 70.00         |
| \$ / R M/On      | 14/03/2011 | Foreign Exchange Future | 7.00                    | Call   |            | 2,722.00000  | 1,324,000    | 14.68             | 14.68      | 0.00       | 0                | 0.00          |
| \$ / R M/On      | 14/03/2011 | Foreign Exchange Future | 7.00                    | Put    |            | 11,862.00000 | 14,524,000   | 14.68             | 14.68      | 0.00       | 0                | 0.00          |
| \$ / R M/On      | 14/03/2011 | Foreign Exchange Future | 7.05                    | Call   |            | 1,745.00000  | 760,000      | 15.24             | 15.24      | 0.00       | 0                | 0.00          |
| \$ / R M/On      | 14/03/2011 | Foreign Exchange Future | 7.05                    | Put    |            | 15,885.00000 | 18,960,000   | 15.24             | 15.24      | 0.00       | 0                | 0.00          |
| \$ / R M/On      | 14/03/2011 | Foreign Exchange Future | 6.95                    | Call   |            | 4,161.00000  | 2,255,000    | 14.13             | 14.13      | 0.00       | 0                | 0.00          |
| \$ / R M/On      | 14/03/2011 | Foreign Exchange Future | 6.95                    | Put    |            | 8,301.00000  | 10,455,000   | 14.13             | 14.13      | 0.00       | 0                | 0.00          |
| \$ / R M/On      | 13/06/2011 | Foreign Exchange Future |                         |        | 6.96160    | 7.00310      |              |                   | 14.04      | 696,160.00 | 100              | 330.00        |
| \$ / R M/On      | 13/06/2011 | Foreign Exchange Future | 7.05                    | Call   |            | 19,093.00000 | 16,889,000   | 14.51             | 14.51      | 0.00       | 0                | 0.00          |
| \$ / R M/On      | 13/06/2011 | Foreign Exchange Future | 7.05                    | Put    |            | 23,783.00000 | 25,729,000   | 14.51             | 14.51      | 0.00       | 0                | 0.00          |
| \$ / R M/On      | 13/06/2011 | Foreign Exchange Future | 7.10                    | Call   |            | 17,287.00000 | 15,217,000   | 14.75             | 14.75      | 0.00       | 0                | 0.00          |
| \$ / R M/On      | 13/06/2011 | Foreign Exchange Future | 7.10                    | Put    |            | 26,977.00000 | 29,057,000   | 14.75             | 14.75      | 0.00       | 0                | 0.00          |
| \$ / R M/On      | 13/06/2011 | Foreign Exchange Future | 7.00                    | Call   |            | 21,080.00000 | 18,738,000   | 14.28             | 14.28      | 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 | 7.00   | Put        |           | 20,770.00000 | 22,578,000        | 14.28      | 0.00         | 0                | 0.00          |
| \$ / R M/On      | 13/06/2011    | Foreign Exchange Future | 7.35   | Call       |           | 10,533.00000 | 9,043,000         | 15.92      | 0.00         | 0                | 0.00          |
| \$ / R M/On      | 13/06/2011    | Foreign Exchange Future | 7.35   | Put        |           | 45,223.00000 | 47,883,000        | 15.92      | 0.00         | 0                | 60.00         |
| £ / R            | On 14/03/2011 | Foreign Exchange Future |        |            | 11.15660  | 11.25090     |                   | 13.29      | 3,514,329.00 | 315              | 30,058.00     |
| £ / R            | On 14/03/2011 | Foreign Exchange Future | 11.80  | Call       |           | 5.00000      | 1,000             | 17.90      | 0.00         | 0                | 0.00          |
| £ / R            | On 14/03/2011 | Foreign Exchange Future | 11.80  | Put        |           | 554.00000    | 644,000           | 17.90      | 0.00         | 0                | 2,000.00      |
| £ / R            | On 14/03/2011 | Foreign Exchange Future | 11.85  | Call       |           | 4.00000      | 1,000             | 18.26      | 0.00         | 0                | 0.00          |
| £ / R            | On 14/03/2011 | Foreign Exchange Future | 11.85  | Put        |           | 603.00000    | 694,000           | 18.26      | 0.00         | 0                | 0.00          |
| £ / R            | On 14/03/2011 | Foreign Exchange Future | 11.75  | Call       |           | 6.00000      | 2,000             | 17.55      | 0.00         | 0                | 0.00          |
| £ / R            | On 14/03/2011 | Foreign Exchange Future | 11.75  | Put        |           | 505.00000    | 595,000           | 17.55      | 0.00         | 0                | 0.00          |
| £ / R            | On 14/03/2011 | Foreign Exchange Future | 11.45  | Put        |           | 234.00000    | 306,000           | 15.42      | 0.00         | 0                | 0.00          |
| £ / R            | On 14/03/2011 | Foreign Exchange Future | 11.45  | Call       |           | 35.00000     | 13,000            | 15.42      | 0.00         | 0                | 569.00        |
| £ / R            | On 14/03/2011 | Foreign Exchange Future | 12.55  | Put        |           | 1,299.00000  | 1,393,000         | 23.23      | 0.00         | 0                | 0.00          |
| £ / R            | On 14/03/2011 | Foreign Exchange Future | 12.55  | Call       |           | 0.00000      | 0,000             | 23.23      | 0.00         | 0                | 569.00        |
| £ / R            | On 14/03/2011 | Foreign Exchange Future | 12.00  | Put        |           | 751.00000    | 843,000           | 19.32      | 0.00         | 0                | 0.00          |
| £ / R            | On 14/03/2011 | Foreign Exchange Future | 12.00  | Call       |           | 2.00000      | 0,000             | 19.32      | 0.00         | 0                | 150.00        |
| £ / R            | On 14/03/2011 | Foreign Exchange Future | 8.00   | Put        |           | 0.00000      | 0,000             | 18.06      | 0.00         | 0                | 0.00          |
| £ / R            | On 14/03/2011 | Foreign Exchange Future | 8.00   | Call       |           | 3,251.00000  | 3,157,000         | 18.06      | 0.00         | 0                | 0.00          |
| £ / R            | On 14/03/2011 | Foreign Exchange Future | 7.30   | Put        |           | 0.00000      | 0,000             | 18.06      | 0.00         | 0                | 0.00          |
| £ / R            | On 14/03/2011 | Foreign Exchange Future | 7.30   | Call       |           | 3,951.00000  | 3,857,000         | 18.06      | 0.00         | 0                | 0.00          |
| £ / R            | On 13/06/2011 | Foreign Exchange Future |        |            | 11.29620  | 11.39240     |                   | 13.79      | 7,975,117.20 | 706              | 4,034.00      |
| £ / R            | On 13/06/2011 | Foreign Exchange Future | 11.85  | Call       |           | 182.00000    | 152,000           | 15.19      | 0.00         | 0                | 0.00          |
| £ / R            | On 13/06/2011 | Foreign Exchange Future | 11.85  | Put        |           | 640.00000    | 706,000           | 15.19      | 0.00         | 0                | 0.00          |
| £ / R            | On 13/06/2011 | Foreign Exchange Future | 11.90  | Call       |           | 170.00000    | 141,000           | 15.32      | 0.00         | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| £ / R            | On | 13/06/2011 | Foreign Exchange Future | 11.90  | Put        |           | 678.00000    | 745,000           | 15.32      | 0.00         | 0                | 0.00          |
| £ / R            | On | 13/06/2011 | Foreign Exchange Future | 11.80  | Call       |           | 194.00000    | 162,000           | 15.06      | 0.00         | 0                | 0.00          |
| £ / R            | On | 13/06/2011 | Foreign Exchange Future | 11.80  | Put        |           | 602.00000    | 666,000           | 15.06      | 0.00         | 0                | 0.00          |
| £ / R            | On | 13/06/2011 | Foreign Exchange Future | 10.75  | Call       |           | 741.00000    | 658,000           | 13.67      | 0.00         | 0                | 0.00          |
| £ / R            | On | 13/06/2011 | Foreign Exchange Future | 10.75  | Put        |           | 99.00000     | 112,000           | 13.67      | 0.00         | 0                | 10.00         |
| £ / R            | On | 13/06/2011 | Foreign Exchange Future | 11.45  | Put        |           | 367.00000    | 416,000           | 14.17      | 0.00         | 0                | 0.00          |
| £ / R            | On | 13/06/2011 | Foreign Exchange Future | 11.45  | Call       |           | 309.00000    | 262,000           | 14.17      | 0.00         | 0                | 10.00         |
| £ / R            | On | 13/06/2011 | Foreign Exchange Future | 11.55  | Call       |           | 271.00000    | 229,000           | 14.43      | 0.00         | 0                | 0.00          |
| £ / R            | On | 13/06/2011 | Foreign Exchange Future | 11.55  | Put        |           | 429.00000    | 483,000           | 14.43      | 0.00         | 0                | 100.00        |
| £ / R            | On | 13/06/2011 | Foreign Exchange Future | 11.95  | Call       |           | 159.00000    | 132,000           | 15.44      | 0.00         | 0                | 0.00          |
| £ / R            | On | 13/06/2011 | Foreign Exchange Future | 11.95  | Put        |           | 717.00000    | 786,000           | 15.44      | 0.00         | 0                | 100.00        |
| £ / R            | On | 19/09/2011 | Foreign Exchange Future |        |            | 11.44560  | 11.54080     |                   | 14.32      | 2,002,980.00 | 175              | 2,612.00      |
| £ / R            | On | 19/09/2011 | Foreign Exchange Future | 11.50  | Call       |           | 507.00000    | 457,000           | 14.43      | 0.00         | 0                | 0.00          |
| £ / R            | On | 19/09/2011 | Foreign Exchange Future | 11.50  | Put        |           | 466.00000    | 511,000           | 14.43      | 0.00         | 0                | 0.00          |
| £ / R            | On | 19/09/2011 | Foreign Exchange Future | 11.55  | Call       |           | 484.00000    | 438,000           | 14.53      | 0.00         | 0                | 0.00          |
| £ / R            | On | 19/09/2011 | Foreign Exchange Future | 11.55  | Put        |           | 493.00000    | 542,000           | 14.53      | 0.00         | 0                | 0.00          |
| £ / R            | On | 19/09/2011 | Foreign Exchange Future | 11.45  | Call       |           | 532.00000    | 477,000           | 14.32      | 0.00         | 0                | 0.00          |
| £ / R            | On | 19/09/2011 | Foreign Exchange Future | 11.45  | Put        |           | 441.00000    | 481,000           | 14.32      | 0.00         | 0                | 0.00          |
| £ / R            | On | 19/09/2011 | Foreign Exchange Future | 11.65  | Call       |           | 444.00000    | 402,000           | 14.74      | 0.00         | 0                | 0.00          |
| £ / R            | On | 19/09/2011 | Foreign Exchange Future | 11.65  | Put        |           | 553.00000    | 606,000           | 14.74      | 0.00         | 0                | 100.00        |
| £ / R            | On | 19/09/2011 | Foreign Exchange Future | 12.10  | Call       |           | 304.00000    | 274,000           | 15.67      | 0.00         | 0                | 0.00          |
| £ / R            | On | 19/09/2011 | Foreign Exchange Future | 12.10  | Put        |           | 863.00000    | 928,000           | 15.67      | 0.00         | 0                | 200.00        |
| £ / R            | On | 19/12/2011 | Foreign Exchange Future |        |            | 11.58680  | 11.67920     |                   | 14.58      | 0.00         | 0                | 87.00         |
| £ / R            | On | 19/12/2011 | Foreign Exchange Future | 11.65  | Call       |           | 618.00000    | 571,000           | 14.66      | 0.00         | 0                | 0.00          |
| £ / R            | On | 19/12/2011 | Foreign Exchange Future | 11.65  | Put        |           | 589.00000    | 634,000           | 14.66      | 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 | 11.70  | Call       |           | 598.00000    | 552,000           | 14.75      | 0.00          | 0                | 0.00          |
| £ / R            | On | 19/12/2011 | Foreign Exchange Future | 11.70  | Put        |           | 619.00000    | 665,000           | 14.75      | 0.00          | 0                | 0.00          |
| £ / R            | On | 19/12/2011 | Foreign Exchange Future | 11.60  | Call       |           | 642.00000    | 591,000           | 14.58      | 0.00          | 0                | 0.00          |
| £ / R            | On | 19/12/2011 | Foreign Exchange Future | 11.60  | Put        |           | 563.00000    | 604,000           | 14.58      | 0.00          | 0                | 0.00          |
| £ / R            | On | 19/12/2011 | Foreign Exchange Future | 12.20  | Call       |           | 428.00000    | 394,000           | 15.60      | 0.00          | 0                | 0.00          |
| £ / R            | On | 19/12/2011 | Foreign Exchange Future | 12.20  | Put        |           | 949.00000    | 1,007,000         | 15.60      | 0.00          | 0                | 250.00        |
| ¥ / R            | On | 14/03/2011 | Foreign Exchange Future |        |            | 0.08360   | 0.08390      |                   | 15.85      | 0.00          | 0                | 426.00        |
| ¥ / R            | On | 14/03/2011 | Foreign Exchange Future | 0.09   | Call       |           | 15.00000     | 6,000             | 18.74      | 0.00          | 0                | 0.00          |
| ¥ / R            | On | 14/03/2011 | Foreign Exchange Future | 0.09   | Put        |           | 325.00000    | 346,000           | 18.74      | 0.00          | 0                | 0.00          |
| ¥ / R            | On | 14/03/2011 | Foreign Exchange Future | 0.10   | Call       |           | 0.00000      | 0,000             | 26.65      | 0.00          | 0                | 0.00          |
| ¥ / R            | On | 14/03/2011 | Foreign Exchange Future | 0.10   | Put        |           | 1,310.00000  | 1,340,000         | 26.65      | 0.00          | 0                | 0.00          |
| ¥ / R            | On | 14/03/2011 | Foreign Exchange Future | 0.08   | Call       |           | 690.00000    | 660,000           | 17.98      | 0.00          | 0                | 0.00          |
| ¥ / R            | On | 14/03/2011 | Foreign Exchange Future | 0.08   | Put        |           | 0.00000      | 0,000             | 17.98      | 0.00          | 0                | 0.00          |
| ¥ / R            | On | 13/06/2011 | Foreign Exchange Future |        |            | 0.08480   | 0.08510      |                   | 18.40      | 0.00          | 0                | 573.00        |
| ¥ / R            | On | 13/06/2011 | Foreign Exchange Future | 0.09   | Call       |           | 303.00000    | 281,000           | 16.56      | 0.00          | 0                | 0.00          |
| ¥ / R            | On | 13/06/2011 | Foreign Exchange Future | 0.09   | Put        |           | 293.00000    | 301,000           | 16.56      | 0.00          | 0                | 0.00          |
| ¥ / R            | On | 13/06/2011 | Foreign Exchange Future | 0.10   | Call       |           | 74.00000     | 65,000            | 20.10      | 0.00          | 0                | 0.00          |
| ¥ / R            | On | 13/06/2011 | Foreign Exchange Future | 0.10   | Put        |           | 1,064.00000  | 1,085,000         | 20.10      | 0.00          | 0                | 0.00          |
| ¥ / R            | On | 13/06/2011 | Foreign Exchange Future | 0.08   | Call       |           | 1,031.00000  | 1,001,000         | 16.06      | 0.00          | 0                | 0.00          |
| ¥ / R            | On | 13/06/2011 | Foreign Exchange Future | 0.08   | Put        |           | 21.00000     | 21,000            | 16.06      | 0.00          | 0                | 0.00          |
| € / R            | On | 14/03/2011 | Foreign Exchange Future |        |            | 9.61790   | 9.66980      |                   | 12.43      | 13,830,540.20 | 1,438            | 16,869.00     |
| € / R            | On | 14/03/2011 | Foreign Exchange Future | 9.80   | Call       |           | 37.00000     | 17,000            | 14.17      | 0.00          | 0                | 0.00          |
| € / R            | On | 14/03/2011 | Foreign Exchange Future | 9.80   | Put        |           | 167.00000    | 199,000           | 14.17      | 0.00          | 0                | 0.00          |
| € / R            | On | 14/03/2011 | Foreign Exchange Future | 9.85   | Call       |           | 27.00000     | 12,000            | 14.60      | 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 | 9.85   | Put        |           | 207.00000    | 244,000           | 14.60      | 0.00         | 0                | 0.00          |
| € / R            | On | 14/03/2011 | Foreign Exchange Future | 9.75   | Call       |           | 50.00000     | 26,000            | 13.73      | 0.00         | 0                | 0.00          |
| € / R            | On | 14/03/2011 | Foreign Exchange Future | 9.75   | Put        |           | 130.00000    | 158,000           | 13.73      | 0.00         | 0                | 0.00          |
| € / R            | On | 14/03/2011 | Foreign Exchange Future | 9.50   | Put        |           | 27.00000     | 27,000            | 13.40      | 0.00         | 0                | 0.00          |
| € / R            | On | 14/03/2011 | Foreign Exchange Future | 9.50   | Call       |           | 197.00000    | 145,000           | 13.40      | 0.00         | 0                | 10,429.00     |
| € / R            | On | 14/03/2011 | Foreign Exchange Future | 10.40  | Put        |           | 731.00000    | 782,000           | 19.39      | 0.00         | 0                | 0.00          |
| € / R            | On | 14/03/2011 | Foreign Exchange Future | 10.40  | Call       |           | 1.00000      | 0,000             | 19.39      | 0.00         | 0                | 14,937.00     |
| € / R            | On | 14/03/2011 | Foreign Exchange Future | 10.50  | Put        |           | 830.00000    | 882,000           | 20.25      | 0.00         | 0                | 0.00          |
| € / R            | On | 14/03/2011 | Foreign Exchange Future | 10.50  | Call       |           | 0.00000      | 0,000             | 20.25      | 0.00         | 0                | 4,508.00      |
| € / R            | On | 14/03/2011 | Foreign Exchange Future | 10.10  | Put        |           | 435.00000    | 483,000           | 16.78      | 0.00         | 0                | 0.00          |
| € / R            | On | 14/03/2011 | Foreign Exchange Future | 10.10  | Call       |           | 5.00000      | 1,000             | 16.78      | 0.00         | 0                | 100.00        |
| € / R            | On | 14/03/2011 | Foreign Exchange Future | 9.60   | Call       |           | 121.00000    | 75,000            | 12.43      | 0.00         | 0                | 500.00        |
| € / R            | On | 14/03/2011 | Foreign Exchange Future | 9.60   | Put        |           | 51.00000     | 57,000            | 12.43      | 0.00         | 0                | 3,000.00      |
| € / R            | On | 14/03/2011 | Foreign Exchange Future | 10.00  | Put        |           | 340.00000    | 385,000           | 15.91      | 0.00         | 0                | 0.00          |
| € / R            | On | 14/03/2011 | Foreign Exchange Future | 10.00  | Call       |           | 10.00000     | 3,000             | 15.91      | 0.00         | 0                | 500.00        |
| € / R            | On | 13/06/2011 | Foreign Exchange Future |        |            | 9.73440   | 9.78750      |                   | 13.03      | 3,630,931.20 | 373              | 8,926.00      |
| € / R            | On | 13/06/2011 | Foreign Exchange Future | 9.80   | Call       |           | 269.00000    | 239,000           | 13.40      | 0.00         | 0                | 0.00          |
| € / R            | On | 13/06/2011 | Foreign Exchange Future | 9.80   | Put        |           | 282.00000    | 305,000           | 13.40      | 0.00         | 0                | 0.00          |
| € / R            | On | 13/06/2011 | Foreign Exchange Future | 9.85   | Call       |           | 249.00000    | 221,000           | 13.58      | 0.00         | 0                | 0.00          |
| € / R            | On | 13/06/2011 | Foreign Exchange Future | 9.85   | Put        |           | 312.00000    | 337,000           | 13.58      | 0.00         | 0                | 0.00          |
| € / R            | On | 13/06/2011 | Foreign Exchange Future | 9.75   | Call       |           | 294.00000    | 258,000           | 13.22      | 0.00         | 0                | 0.00          |
| € / R            | On | 13/06/2011 | Foreign Exchange Future | 9.75   | Put        |           | 257.00000    | 274,000           | 13.22      | 0.00         | 0                | 0.00          |
| € / R            | On | 19/09/2011 | Foreign Exchange Future |        |            | 9.85630   | 9.90790      |                   | 13.55      | 985,630.00   | 100              | 3,261.00      |
| € / R            | On | 19/09/2011 | Foreign Exchange Future | 9.65   | Call       |           | 532.00000    | 496,000           | 13.49      | 0.00         | 0                | 0.00          |
| € / R            | On | 19/09/2011 | Foreign Exchange Future | 9.65   | Put        |           | 274.00000    | 290,000           | 13.49      | 0.00         | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 19/09/2011 | Foreign Exchange Future | 9.70   | Call       |           | 504.00000    | 469,000           | 13.50      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/09/2011 | Foreign Exchange Future | 9.70   | Put        |           | 296.00000    | 313,000           | 13.50      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/09/2011 | Foreign Exchange Future | 9.60   | Call       |           | 562.00000    | 525,000           | 13.47      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/09/2011 | Foreign Exchange Future | 9.60   | Put        |           | 254.00000    | 269,000           | 13.47      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future |        |            | 9.97110   | 10.02030     |                   | 13.71      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.80   | Call       |           | 599.00000    | 568,000           | 13.66      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.80   | Put        |           | 379.00000    | 397,000           | 13.66      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.85   | Call       |           | 573.00000    | 542,000           | 13.68      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.85   | Put        |           | 403.00000    | 421,000           | 13.68      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.75   | Call       |           | 627.00000    | 594,000           | 13.64      | 0.00  | 0                | 0.00          |
| € / R            | On | 19/12/2011 | Foreign Exchange Future | 9.75   | Put        |           | 357.00000    | 373,000           | 13.64      | 0.00  | 0                | 0.00          |
| AL7T             | On | 05/05/2011 | Index Future            |        |            | 366.49800 | 367.49100    |                   |            | 0.00  | 0                | 30.00         |
| AL7T             | On | 04/08/2011 | Index Future            |        |            | 371.71400 | 372.71800    |                   |            | 0.00  | 0                | 0.00          |
| ALBI             | On | 05/05/2011 | Index Future            |        |            | 338.21100 | 338.86200    |                   |            | 0.00  | 0                | 1,064.00      |
| ALBI             | On | 04/08/2011 | Index Future            |        |            | 343.02400 | 343.68100    |                   |            | 0.00  | 0                | 0.00          |
| ANY DA           | On | 18/03/2011 | Can-Do Future           |        |            | 6.87200   | 6.85000      |                   | 13.34      | 0.00  | 0                | 0.00          |
| ANY DA           | On | 18/03/2011 | Can-Do Future           | 6.85   | Call       |           | 0.00000      | 75,000            | 13.34      | 0.00  | 0                | 0.00          |
| ANY DA           | On | 18/03/2011 | Can-Do Future           | 6.85   | Put        |           | 0.00000      | 53,000            | 13.34      | 0.00  | 0                | 0.00          |
| ANY DA           | On | 18/03/2011 | Can-Do Future           | 6.90   | Call       |           | 0.00000      | 53,000            | 13.83      | 0.00  | 0                | 0.00          |
| ANY DA           | On | 18/03/2011 | Can-Do Future           | 6.90   | Put        |           | 0.00000      | 81,000            | 13.83      | 0.00  | 0                | 0.00          |
| ANY DA           | On | 18/03/2011 | Can-Do Future           | 6.80   | Call       |           | 0.00000      | 107,000           | 13.74      | 0.00  | 0                | 0.00          |
| ANY DA           | On | 18/03/2011 | Can-Do Future           | 6.80   | Put        |           | 0.00000      | 35,000            | 13.74      | 0.00  | 0                | 0.00          |
| ANY DA           | On | 18/03/2011 | Can-Do Future           |        |            | 9.61700   | 9.60000      |                   | 12.92      | 0.00  | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| ANY DAOn         | 18/03/2011 | Can-Do Future           | 9.60   | Call       |           | 0.00000      | 95,000            | 12.92      | 0.00         | 0                | 0.00          |
| ANY DAOn         | 18/03/2011 | Can-Do Future           | 9.60   | Put        |           | 0.00000      | 78,000            | 12.92      | 0.00         | 0                | 0.00          |
| ANY DAOn         | 18/03/2011 | Can-Do Future           | 9.65   | Call       |           | 0.00000      | 73,000            | 13.31      | 0.00         | 0                | 0.00          |
| ANY DAOn         | 18/03/2011 | Can-Do Future           | 9.65   | Put        |           | 0.00000      | 106,000           | 13.31      | 0.00         | 0                | 0.00          |
| ANY DAOn         | 18/03/2011 | Can-Do Future           | 9.55   | Call       |           | 0.00000      | 127,000           | 13.41      | 0.00         | 0                | 0.00          |
| ANY DAOn         | 18/03/2011 | Can-Do Future           | 9.55   | Put        |           | 0.00000      | 60,000            | 13.41      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 14/03/2011 | Foreign Exchange Future |        |            | 6.97470   | 6.99070      |                   | 9.96       | 2,371,398.00 | 340              | 7,849.00      |
| AU\$ / ROn       | 14/03/2011 | Foreign Exchange Future | 6.70   | Call       |           | 292.00000    | 275,000           | 13.55      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 14/03/2011 | Foreign Exchange Future | 6.70   | Put        |           | 1.00000      | 0,000             | 13.55      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 14/03/2011 | Foreign Exchange Future | 6.75   | Call       |           | 244.00000    | 226,000           | 12.83      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 14/03/2011 | Foreign Exchange Future | 6.75   | Put        |           | 3.00000      | 1,000             | 12.83      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 14/03/2011 | Foreign Exchange Future | 6.65   | Call       |           | 342.00000    | 325,000           | 14.27      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 14/03/2011 | Foreign Exchange Future | 6.65   | Put        |           | 1.00000      | 0,000             | 14.27      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 13/06/2011 | Foreign Exchange Future |        |            | 6.98960   | 7.00590      |                   | 10.29      | 629,064.00   | 90               | 10,083.00     |
| AU\$ / ROn       | 13/06/2011 | Foreign Exchange Future | 6.65   | Call       |           | 413.00000    | 397,000           | 12.65      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 13/06/2011 | Foreign Exchange Future | 6.65   | Put        |           | 57.00000     | 57,000            | 12.65      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 13/06/2011 | Foreign Exchange Future | 6.70   | Call       |           | 371.00000    | 356,000           | 12.31      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 13/06/2011 | Foreign Exchange Future | 6.70   | Put        |           | 65.00000     | 66,000            | 12.31      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 13/06/2011 | Foreign Exchange Future | 6.60   | Call       |           | 455.00000    | 440,000           | 12.99      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 13/06/2011 | Foreign Exchange Future | 6.60   | Put        |           | 49.00000     | 50,000            | 12.99      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 19/09/2011 | Foreign Exchange Future |        |            | 7.00620   | 7.02150      |                   | 10.69      | 700,620.00   | 100              | 6,140.00      |
| AU\$ / ROn       | 19/09/2011 | Foreign Exchange Future | 6.65   | Call       |           | 482.00000    | 466,000           | 12.42      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 19/09/2011 | Foreign Exchange Future | 6.65   | Put        |           | 111.00000    | 110,000           | 12.42      | 0.00         | 0                | 0.00          |
| AU\$ / ROn       | 19/09/2011 | Foreign Exchange Future | 6.70   | Call       |           | 443.00000    | 427,000           | 12.17      | 0.00         | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn       | 19/09/2011 | Foreign Exchange Future | 6.70   | Put        |           | 122.00000    | 121,000           | 12.17      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/09/2011 | Foreign Exchange Future | 6.60   | Call       |           | 521.00000    | 505,000           | 12.67      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/09/2011 | Foreign Exchange Future | 6.60   | Put        |           | 100.00000    | 99,000            | 12.67      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/12/2015 | Foreign Exchange Future |        |            | 7.93370   | 7.94540      |                   | 12.42      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/12/2015 | Foreign Exchange Future | 7.30   | Call       |           | 1,160.00000  | 1,151,000         | 11.99      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/12/2015 | Foreign Exchange Future | 7.30   | Put        |           | 515.00000    | 517,000           | 11.99      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/12/2015 | Foreign Exchange Future | 7.35   | Call       |           | 1,133.00000  | 1,124,000         | 12.03      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/12/2015 | Foreign Exchange Future | 7.35   | Put        |           | 538.00000    | 540,000           | 12.03      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/12/2015 | Foreign Exchange Future | 7.25   | Call       |           | 1,187.00000  | 1,177,000         | 11.96      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/12/2015 | Foreign Exchange Future | 7.25   | Put        |           | 492.00000    | 493,000           | 11.96      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 14/03/2011 | Foreign Exchange Future |        |            | 7.07460   | 7.11190      |                   | 11.92      | 0.00  | 0                | 1,791.00      |
| CAD/ ROn         | 14/03/2011 | Foreign Exchange Future | 7.05   | Call       |           | 92.00000     | 60,000            | 11.92      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 14/03/2011 | Foreign Exchange Future | 7.05   | Put        |           | 30.00000     | 35,000            | 11.92      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 14/03/2011 | Foreign Exchange Future | 7.10   | Call       |           | 60.00000     | 37,000            | 12.38      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 14/03/2011 | Foreign Exchange Future | 7.10   | Put        |           | 48.00000     | 62,000            | 12.38      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 14/03/2011 | Foreign Exchange Future | 7.00   | Call       |           | 130.00000    | 94,000            | 12.42      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 14/03/2011 | Foreign Exchange Future | 7.00   | Put        |           | 18.00000     | 19,000            | 12.42      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 13/06/2011 | Foreign Exchange Future |        |            | 7.15610   | 7.19420      |                   | 12.15      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 13/06/2011 | Foreign Exchange Future | 6.90   | Call       |           | 367.00000    | 342,000           | 12.85      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 13/06/2011 | Foreign Exchange Future | 6.90   | Put        |           | 73.00000     | 86,000            | 12.85      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 13/06/2011 | Foreign Exchange Future | 6.95   | Call       |           | 330.00000    | 306,000           | 12.71      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 13/06/2011 | Foreign Exchange Future | 6.95   | Put        |           | 86.00000     | 100,000           | 12.71      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 13/06/2011 | Foreign Exchange Future | 6.85   | Call       |           | 406.00000    | 379,000           | 12.99      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 13/06/2011 | Foreign Exchange Future | 6.85   | Put        |           | 62.00000     | 73,000            | 12.99      | 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 |        |            | 7.40710   | 7.47430      |                   | 13.60      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 14/03/2011 | Foreign Exchange Future | 7.25   | Call       |           | 233.00000    | 169,000           | 14.88      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 14/03/2011 | Foreign Exchange Future | 7.25   | Put        |           | 9.00000      | 12,000            | 14.88      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 14/03/2011 | Foreign Exchange Future | 7.30   | Call       |           | 189.00000    | 127,000           | 14.45      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 14/03/2011 | Foreign Exchange Future | 7.30   | Put        |           | 15.00000     | 20,000            | 14.45      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 14/03/2011 | Foreign Exchange Future | 7.20   | Call       |           | 280.00000    | 214,000           | 15.31      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 14/03/2011 | Foreign Exchange Future | 7.20   | Put        |           | 6.00000      | 7,000             | 15.31      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 13/06/2011 | Foreign Exchange Future |        |            | 7.51270   | 7.58140      |                   | 14.08      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 13/06/2011 | Foreign Exchange Future | 7.10   | Call       |           | 543.00000    | 485,000           | 14.57      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 13/06/2011 | Foreign Exchange Future | 7.10   | Put        |           | 62.00000     | 72,000            | 14.57      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 13/06/2011 | Foreign Exchange Future | 7.15   | Call       |           | 504.00000    | 447,000           | 14.51      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 13/06/2011 | Foreign Exchange Future | 7.15   | Put        |           | 73.00000     | 84,000            | 14.51      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 13/06/2011 | Foreign Exchange Future | 7.05   | Call       |           | 584.00000    | 525,000           | 14.64      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 13/06/2011 | Foreign Exchange Future | 7.05   | Put        |           | 53.00000     | 62,000            | 14.64      | 0.00  | 0                | 0.00          |
| CRD1 On          | 05/05/2011 | Index Future            |        |            | 153.65200 | 153.82000    |                   |            | 0.00  | 0                | 2.00          |
| CRD1 On          | 04/08/2011 | Index Future            |        |            | 155.76300 | 155.93200    |                   |            | 0.00  | 0                | 0.00          |
| GOVI On          | 05/05/2011 | GOVI                    |        |            | 339.46400 | 340.12300    |                   |            | 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        |           | 88,770.00000 | 95,360,000        |            | 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        |           | 88,870.00000 | 95,460,000        |            | 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        |           | 88,670.00000 | 95,260,000        |            | 0.00  | 0                | 0.00          |
| GOVI On          | 04/08/2011 | GOVI                    |        |            | 344.29500 | 344.96000    |                   |            | 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      | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 04/08/2011 | GOVI                   | 348.00     | Put       | 30,400.00000 | 37,050,000        |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 04/08/2011 | GOVI                   | 348.01     | Call      | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 04/08/2011 | GOVI                   | 348.01     | Put       | 30,500.00000 | 37,150,000        |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 04/08/2011 | GOVI                   | 347.99     | Call      | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 04/08/2011 | GOVI                   | 347.99     | Put       | 30,300.00000 | 36,950,000        |            | 0.00  | 0                | 0.00          |
| GVIX             | On | 01/01/2029 | LIVE INDEX             |            |           | 110.00000    | 110.00000         |            | 0.00  | 0                | 0.00          |
| IGOV             | On | 05/05/2011 | Index Future           |            |           | 150.66000    | 150.49200         |            | 0.00  | 0                | 60.00         |
| IGOV             | On | 04/08/2011 | Index Future           |            |           | 152.80400    | 152.63300         |            | 0.00  | 0                | 0.00          |
| ILBI             | On | 05/05/2011 | Index Future           |            |           | 407.41200    | 407.04000         |            | 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 |            |           | 5.62000      | 5.60200           |            | 0.00  | 0                | 6,040.00      |
| JIBAR F          | On | 20/04/2011 | Jibar Tradeable Future |            |           | 5.69000      | 5.67700           |            | 0.00  | 0                | 2,000.00      |
| JIBAR F          | On | 18/05/2011 | Jibar Tradeable Future |            |           | 5.76000      | 5.74700           |            | 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 |        |            | 5.78000   | 5.76600       |                   |            | 0.00  | 0                | 3,890.00      |
| JIBAR FOn        | 20/07/2011    | Jibar Tradeable Future |        |            | 5.82000   | 5.80500       |                   |            | 0.00  | 0                | 2,000.00      |
| JIBAR FOn        | 17/08/2011    | Jibar Tradeable Future |        |            | 5.93000   | 5.93000       |                   |            | 0.00  | 0                | 0.00          |
| JIBAR FOn        | 21/09/2011    | Jibar Tradeable Future |        |            | 6.03000   | 6.01600       |                   |            | 0.00  | 0                | 14,390.00     |
| JIBAR FOn        | 21/12/2011    | Jibar Tradeable Future |        |            | 6.58000   | 6.56900       |                   |            | 0.00  | 0                | 5,390.00      |
| JIBAR FOn        | 20/03/2012    | Jibar Tradeable Future |        |            | 7.15000   | 7.08500       |                   |            | 0.00  | 0                | 1,290.00      |
| JIBAR FOn        | 20/06/2012    | Jibar Tradeable Future |        |            | 7.60000   | 7.53600       |                   |            | 0.00  | 0                | 2,890.00      |
| JIBAR FOn        | 19/09/2012    | Jibar Tradeable Future |        |            | 8.06000   | 8.00600       |                   |            | 0.00  | 0                | 44,510.00     |
| JIBAR FOn        | 19/12/2012    | Jibar Tradeable Future |        |            | 8.37000   | 8.29000       |                   |            | 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 |        |            | 331.08700 | 331.69400     |                   |            | 0.00       | 0                | 3.00          |
| OTH1             | On | 04/08/2011 | Index Future |        |            | 335.79900 | 336.41200     |                   |            | 0.00       | 0                | 0.00          |
| R157             | On | 05/05/2011 | Bond Future  |        |            | 8.00200   | 7.94000       |                   | 4.50       | 243,770.82 | 2                | 2,606.00      |
| R157             | On | 05/05/2011 | Bond Future  | 7.75   | Call       |           | 560.00000     | 453,000           | 4.44       | 0.00       | 0                | 0.00          |
| R157             | On | 05/05/2011 | Bond Future  | 7.75   | Put        |           | 1,336.00000   | 1,480,000         | 4.44       | 0.00       | 0                | 0.00          |
| R157             | On | 05/05/2011 | Bond Future  | 7.80   | Call       |           | 639.00000     | 523,000           | 4.45       | 0.00       | 0                | 0.00          |
| R157             | On | 05/05/2011 | Bond Future  | 7.80   | Put        |           | 1,210.00000   | 1,346,000         | 4.45       | 0.00       | 0                | 0.00          |
| R157             | On | 05/05/2011 | Bond Future  | 7.70   | Call       |           | 487.00000     | 389,000           | 4.43       | 0.00       | 0                | 0.00          |
| R157             | On | 05/05/2011 | Bond Future  | 7.70   | Put        |           | 1,468.00000   | 1,622,000         | 4.43       | 0.00       | 0                | 0.00          |
| R157             | On | 05/05/2011 | Bond Future  | 7.65   | Call       |           | 421.00000     | 332,000           | 4.42       | 0.00       | 0                | 0.00          |
| R157             | On | 05/05/2011 | Bond Future  | 7.65   | Put        |           | 1,608.00000   | 1,770,000         | 4.42       | 0.00       | 0                | 0.00          |
| R157             | On | 04/08/2011 | Bond Future  |        |            | 8.17400   | 8.10800       |                   | 4.50       | 0.00       | 0                | 0.00          |
| R157             | On | 04/08/2011 | Bond Future  | 7.50   | Call       |           | 537.00000     | 464,000           | 4.37       | 0.00       | 0                | 0.00          |
| R157             | On | 04/08/2011 | Bond Future  | 7.50   | Put        |           | 2,889.00000   | 3,068,000         | 4.37       | 0.00       | 0                | 0.00          |
| R157             | On | 04/08/2011 | Bond Future  | 7.55   | Call       |           | 590.00000     | 513,000           | 4.38       | 0.00       | 0                | 0.00          |
| R157             | On | 04/08/2011 | Bond Future  | 7.55   | Put        |           | 2,746.00000   | 2,921,000         | 4.38       | 0.00       | 0                | 0.00          |
| R157             | On | 04/08/2011 | Bond Future  | 7.45   | Call       |           | 487.00000     | 419,000           | 4.36       | 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        |           | 3,035.00000  | 3,219,000         | 4.36       | 0.00  | 0                | 0.00          |
| R157             | On | 03/11/2011 | Bond Future |        |            | 8.36800   | 8.29700      |                   | 4.75       | 0.00  | 0                | 3,694.00      |
| R157             | On | 03/11/2011 | Bond Future | 8.25   | Call       |           | 1,759.00000  | 1,626,000         | 4.75       | 0.00  | 0                | 0.00          |
| R157             | On | 03/11/2011 | Bond Future | 8.25   | Put        |           | 1,927.00000  | 2,048,000         | 4.75       | 0.00  | 0                | 0.00          |
| R157             | On | 03/11/2011 | Bond Future | 8.30   | Call       |           | 1,852.00000  | 1,714,000         | 4.77       | 0.00  | 0                | 0.00          |
| R157             | On | 03/11/2011 | Bond Future | 8.30   | Put        |           | 1,841.00000  | 1,957,000         | 4.77       | 0.00  | 0                | 0.00          |
| R157             | On | 03/11/2011 | Bond Future | 8.20   | Call       |           | 1,670.00000  | 1,540,000         | 4.74       | 0.00  | 0                | 0.00          |
| R157             | On | 03/11/2011 | Bond Future | 8.20   | Put        |           | 2,018.00000  | 2,142,000         | 4.74       | 0.00  | 0                | 0.00          |
| R157             | On | 02/02/2012 | Bond Future |        |            | 8.57900   | 8.50100      |                   | 4.75       | 0.00  | 0                | 0.00          |
| R157             | On | 02/02/2012 | Bond Future | 8.50   | Call       |           | 2,187.00000  | 2,048,000         | 4.75       | 0.00  | 0                | 0.00          |
| R157             | On | 02/02/2012 | Bond Future | 8.50   | Put        |           | 2,190.00000  | 2,311,000         | 4.75       | 0.00  | 0                | 0.00          |
| R157             | On | 02/02/2012 | Bond Future | 8.55   | Call       |           | 2,277.00000  | 2,134,000         | 4.77       | 0.00  | 0                | 0.00          |
| R157             | On | 02/02/2012 | Bond Future | 8.55   | Put        |           | 2,114.00000  | 2,231,000         | 4.77       | 0.00  | 0                | 0.00          |
| R157             | On | 02/02/2012 | Bond Future | 8.45   | Call       |           | 2,100.00000  | 1,964,000         | 4.74       | 0.00  | 0                | 0.00          |
| R157             | On | 02/02/2012 | Bond Future | 8.45   | Put        |           | 2,270.00000  | 2,394,000         | 4.74       | 0.00  | 0                | 0.00          |
| R186             | On | 05/05/2011 | Bond Future |        |            | 9.06300   | 9.04400      |                   | 12.25      | 0.00  | 0                | 25,980.00     |
| R186             | On | 05/05/2011 | Bond Future | 8.75   | Call       |           | 1,236.00000  | 1,129,000         | 12.13      | 0.00  | 0                | 0.00          |
| R186             | On | 05/05/2011 | Bond Future | 8.75   | Put        |           | 3,932.00000  | 3,996,000         | 12.13      | 0.00  | 0                | 0.00          |
| R186             | On | 05/05/2011 | Bond Future | 8.80   | Call       |           | 1,393.00000  | 1,279,000         | 12.15      | 0.00  | 0                | 0.00          |
| R186             | On | 05/05/2011 | Bond Future | 8.80   | Put        |           | 3,624.00000  | 3,680,000         | 12.15      | 0.00  | 0                | 0.00          |
| R186             | On | 05/05/2011 | Bond Future | 8.70   | Call       |           | 1,091.00000  | 991,000           | 12.10      | 0.00  | 0                | 0.00          |
| R186             | On | 05/05/2011 | Bond Future | 8.70   | Put        |           | 4,255.00000  | 4,326,000         | 12.10      | 0.00  | 0                | 0.00          |
| R186             | On | 05/05/2011 | Bond Future | 8.00   | Put        |           | 10,125.00000 | 10,276,000        | 11.83      | 0.00  | 0                | 0.00          |
| R186             | On | 05/05/2011 | Bond Future | 8.00   | Call       |           | 108.00000    | 88,000            | 11.83      | 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 |        |            | 9.16800   | 9.14800      |                   | 12.75      | 0.00  | 0                | 0.00          |
| R186             | On | 04/08/2011 | Bond Future | 8.25   | Call       |           | 942.00000    | 884,000           | 12.36      | 0.00  | 0                | 0.00          |
| R186             | On | 04/08/2011 | Bond Future | 8.25   | Put        |           | 9,301.00000  | 9,419,000         | 12.36      | 0.00  | 0                | 0.00          |
| R186             | On | 04/08/2011 | Bond Future | 8.30   | Call       |           | 1,035.00000  | 973,000           | 12.38      | 0.00  | 0                | 0.00          |
| R186             | On | 04/08/2011 | Bond Future | 8.30   | Put        |           | 8,905.00000  | 9,019,000         | 12.38      | 0.00  | 0                | 0.00          |
| R186             | On | 04/08/2011 | Bond Future | 8.20   | Call       |           | 855.00000    | 801,000           | 12.33      | 0.00  | 0                | 0.00          |
| R186             | On | 04/08/2011 | Bond Future | 8.20   | Put        |           | 9,706.00000  | 9,828,000         | 12.33      | 0.00  | 0                | 0.00          |
| R186             | On | 03/11/2011 | Bond Future |        |            | 9.27400   | 9.25300      |                   | 12.75      | 0.00  | 0                | 12,982.00     |
| R186             | On | 03/11/2011 | Bond Future | 9.00   | Call       |           | 3,705.00000  | 3,596,000         | 12.61      | 0.00  | 0                | 0.00          |
| R186             | On | 03/11/2011 | Bond Future | 9.00   | Put        |           | 5,925.00000  | 5,997,000         | 12.61      | 0.00  | 0                | 0.00          |
| R186             | On | 03/11/2011 | Bond Future | 9.05   | Call       |           | 3,899.00000  | 3,787,000         | 12.63      | 0.00  | 0                | 0.00          |
| R186             | On | 03/11/2011 | Bond Future | 9.05   | Put        |           | 5,675.00000  | 5,744,000         | 12.63      | 0.00  | 0                | 0.00          |
| R186             | On | 03/11/2011 | Bond Future | 8.95   | Call       |           | 3,516.00000  | 3,410,000         | 12.58      | 0.00  | 0                | 0.00          |
| R186             | On | 03/11/2011 | Bond Future | 8.95   | Put        |           | 6,182.00000  | 6,257,000         | 12.58      | 0.00  | 0                | 0.00          |
| R186             | On | 02/02/2012 | Bond Future |        |            | 9.37900   | 9.35800      |                   | 12.75      | 0.00  | 0                | 0.00          |
| R186             | On | 02/02/2012 | Bond Future | 9.00   | Call       |           | 3,980.00000  | 3,880,000         | 12.60      | 0.00  | 0                | 0.00          |
| R186             | On | 02/02/2012 | Bond Future | 9.00   | Put        |           | 7,075.00000  | 7,153,000         | 12.60      | 0.00  | 0                | 0.00          |
| R186             | On | 02/02/2012 | Bond Future | 9.05   | Call       |           | 4,165.00000  | 4,063,000         | 12.63      | 0.00  | 0                | 0.00          |
| R186             | On | 02/02/2012 | Bond Future | 9.05   | Put        |           | 6,820.00000  | 6,896,000         | 12.63      | 0.00  | 0                | 0.00          |
| R186             | On | 02/02/2012 | Bond Future | 8.95   | Call       |           | 3,799.00000  | 3,702,000         | 12.56      | 0.00  | 0                | 0.00          |
| R186             | On | 02/02/2012 | Bond Future | 8.95   | Put        |           | 7,336.00000  | 7,417,000         | 12.56      | 0.00  | 0                | 0.00          |
| R201             | On | 05/05/2011 | Bond Future |        |            | 7.69000   | 7.63300      |                   | 4.00       | 0.00  | 0                | 484.00        |
| R201             | On | 05/05/2011 | Bond Future | 7.75   | Call       |           | 913.00000    | 793,000           | 4.06       | 0.00  | 0                | 0.00          |
| R201             | On | 05/05/2011 | Bond Future | 7.75   | Put        |           | 542.00000    | 603,000           | 4.06       | 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       |           | 1,009.00000  | 883,000           | 4.07       | 0.00  | 0                | 0.00          |
| R201             | On | 05/05/2011 | Bond Future | 7.80   | Put        |           | 480.00000    | 535,000           | 4.07       | 0.00  | 0                | 0.00          |
| R201             | On | 05/05/2011 | Bond Future | 7.70   | Call       |           | 822.00000    | 708,000           | 4.05       | 0.00  | 0                | 0.00          |
| R201             | On | 05/05/2011 | Bond Future | 7.70   | Put        |           | 609.00000    | 676,000           | 4.05       | 0.00  | 0                | 0.00          |
| R201             | On | 04/08/2011 | Bond Future |        |            | 7.85900   | 7.79800      |                   | 4.00       | 0.00  | 0                | 0.00          |
| R201             | On | 04/08/2011 | Bond Future | 7.25   | Call       |           | 428.00000    | 373,000           | 3.88       | 0.00  | 0                | 0.00          |
| R201             | On | 04/08/2011 | Bond Future | 7.25   | Put        |           | 2,067.00000  | 2,192,000         | 3.88       | 0.00  | 0                | 0.00          |
| R201             | On | 04/08/2011 | Bond Future | 7.30   | Call       |           | 472.00000    | 413,000           | 3.89       | 0.00  | 0                | 0.00          |
| R201             | On | 04/08/2011 | Bond Future | 7.30   | Put        |           | 1,960.00000  | 2,081,000         | 3.89       | 0.00  | 0                | 0.00          |
| R201             | On | 04/08/2011 | Bond Future | 7.20   | Call       |           | 387.00000    | 336,000           | 3.87       | 0.00  | 0                | 0.00          |
| R201             | On | 04/08/2011 | Bond Future | 7.20   | Put        |           | 2,177.00000  | 2,306,000         | 3.87       | 0.00  | 0                | 0.00          |
| R201             | On | 03/11/2011 | Bond Future |        |            | 8.04800   | 7.98200      |                   | 3.75       | 0.00  | 0                | 0.00          |
| R201             | On | 03/11/2011 | Bond Future | 8.00   | Call       |           | 1,336.00000  | 1,237,000         | 3.82       | 0.00  | 0                | 0.00          |
| R201             | On | 03/11/2011 | Bond Future | 8.00   | Put        |           | 1,287.00000  | 1,369,000         | 3.82       | 0.00  | 0                | 0.00          |
| R201             | On | 03/11/2011 | Bond Future | 8.05   | Call       |           | 1,410.00000  | 1,309,000         | 3.83       | 0.00  | 0                | 0.00          |
| R201             | On | 03/11/2011 | Bond Future | 8.05   | Put        |           | 1,223.00000  | 1,304,000         | 3.83       | 0.00  | 0                | 0.00          |
| R201             | On | 03/11/2011 | Bond Future | 7.95   | Call       |           | 1,264.00000  | 1,168,000         | 3.80       | 0.00  | 0                | 0.00          |
| R201             | On | 03/11/2011 | Bond Future | 7.95   | Put        |           | 1,352.00000  | 1,437,000         | 3.80       | 0.00  | 0                | 0.00          |
| R201             | On | 02/02/2012 | Bond Future |        |            | 8.25400   | 8.18000      |                   | 4.00       | 0.00  | 0                | 0.00          |
| R201             | On | 02/02/2012 | Bond Future | 8.25   | Call       |           | 1,682.00000  | 1,578,000         | 4.07       | 0.00  | 0                | 0.00          |
| R201             | On | 02/02/2012 | Bond Future | 8.25   | Put        |           | 1,505.00000  | 1,588,000         | 4.07       | 0.00  | 0                | 0.00          |
| R201             | On | 02/02/2012 | Bond Future | 8.30   | Call       |           | 1,753.00000  | 1,646,000         | 4.08       | 0.00  | 0                | 0.00          |
| R201             | On | 02/02/2012 | Bond Future | 8.30   | Put        |           | 1,449.00000  | 1,530,000         | 4.08       | 0.00  | 0                | 0.00          |
| R201             | On | 02/02/2012 | Bond Future | 8.20   | Call       |           | 1,613.00000  | 1,512,000         | 4.05       | 0.00  | 0                | 0.00          |
| R201             | On | 02/02/2012 | Bond Future | 8.20   | Put        |           | 1,562.00000  | 1,649,000         | 4.05       | 0.00  | 0                | 0.00          |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R202             | On | 05/05/2011 | Bond Future |        |            | 0.28400   | 0.31100      |                   |            | 0.00  | 0                | 10,489.00     |
| R202             | On | 05/05/2011 | Bond Future | 2.05   | Call       |           | 43,187.00000 | 43,988,000        |            | 0.00  | 0                | 0.00          |
| R202             | On | 05/05/2011 | Bond Future | 2.05   | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R202             | On | 05/05/2011 | Bond Future | 2.10   | Call       |           | 44,215.00000 | 45,016,000        |            | 0.00  | 0                | 0.00          |
| R202             | On | 05/05/2011 | Bond Future | 2.10   | Put        |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R202             | On | 05/05/2011 | Bond Future | 2.00   | Call       |           | 42,148.00000 | 42,949,000        |            | 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 |        |            | 8.62500   | 8.56400      |                   | 7.00       | 0.00  | 0                | 516.00        |
| R203             | On | 05/05/2011 | Bond Future | 8.25   | Call       |           | 540.00000    | 434,000           | 6.91       | 0.00  | 0                | 0.00          |
| R203             | On | 05/05/2011 | Bond Future | 8.25   | Put        |           | 2,054.00000  | 2,239,000         | 6.91       | 0.00  | 0                | 0.00          |
| R203             | On | 05/05/2011 | Bond Future | 8.30   | Call       |           | 618.00000    | 502,000           | 6.92       | 0.00  | 0                | 0.00          |
| R203             | On | 05/05/2011 | Bond Future | 8.30   | Put        |           | 1,889.00000  | 2,064,000         | 6.92       | 0.00  | 0                | 0.00          |
| R203             | On | 05/05/2011 | Bond Future | 8.20   | Call       |           | 469.00000    | 373,000           | 6.89       | 0.00  | 0                | 0.00          |
| R203             | On | 05/05/2011 | Bond Future | 8.20   | Put        |           | 2,227.00000  | 2,422,000         | 6.89       | 0.00  | 0                | 0.00          |
| R203             | On | 04/08/2011 | Bond Future |        |            | 8.77500   | 8.71100      |                   | 7.00       | 0.00  | 0                | 0.00          |
| R203             | On | 04/08/2011 | Bond Future | 8.00   | Call       |           | 605.00000    | 526,000           | 6.79       | 0.00  | 0                | 0.00          |
| R203             | On | 04/08/2011 | Bond Future | 8.00   | Put        |           | 3,940.00000  | 4,154,000         | 6.79       | 0.00  | 0                | 0.00          |
| R203             | On | 04/08/2011 | Bond Future | 8.05   | Call       |           | 665.00000    | 580,000           | 6.81       | 0.00  | 0                | 0.00          |
| R203             | On | 04/08/2011 | Bond Future | 8.05   | Put        |           | 3,761.00000  | 3,969,000         | 6.81       | 0.00  | 0                | 0.00          |
| R203             | On | 04/08/2011 | Bond Future | 7.95   | Call       |           | 548.00000    | 474,000           | 6.76       | 0.00  | 0                | 0.00          |
| R203             | On | 04/08/2011 | Bond Future | 7.95   | Put        |           | 4,123.00000  | 4,342,000         | 6.76       | 0.00  | 0                | 0.00          |
| R203             | On | 03/11/2011 | Bond Future |        |            | 8.93600   | 8.86900      |                   | 7.25       | 0.00  | 0                | 1,416.00      |
| R203             | On | 03/11/2011 | Bond Future | 8.50   | Call       |           | 1,582.00000  | 1,454,000         | 7.15       | 0.00  | 0                | 0.00          |
| R203             | On | 03/11/2011 | Bond Future | 8.50   | Put        |           | 3,228.00000  | 3,395,000         | 7.15       | 0.00  | 0                | 0.00          |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R203             | On | 03/11/2011 | Bond Future | 8.55   | Call       |           | 1,675.00000  | 1,542,000         | 7.17       | 0.00  | 0                | 0.00          |
| R203             | On | 03/11/2011 | Bond Future | 8.55   | Put        |           | 3,096.00000  | 3,258,000         | 7.17       | 0.00  | 0                | 0.00          |
| R203             | On | 03/11/2011 | Bond Future | 8.45   | Call       |           | 1,492.00000  | 1,369,000         | 7.12       | 0.00  | 0                | 0.00          |
| R203             | On | 03/11/2011 | Bond Future | 8.45   | Put        |           | 3,363.00000  | 3,536,000         | 7.12       | 0.00  | 0                | 0.00          |
| R203             | On | 02/02/2012 | Bond Future |        |            | 9.10700   | 9.03500      |                   | 7.25       | 0.00  | 0                | 0.00          |
| R203             | On | 02/02/2012 | Bond Future | 8.75   | Call       |           | 2,177.00000  | 2,033,000         | 7.14       | 0.00  | 0                | 0.00          |
| R203             | On | 02/02/2012 | Bond Future | 8.75   | Put        |           | 3,392.00000  | 3,552,000         | 7.14       | 0.00  | 0                | 0.00          |
| R203             | On | 02/02/2012 | Bond Future | 8.80   | Call       |           | 2,276.00000  | 2,128,000         | 7.16       | 0.00  | 0                | 0.00          |
| R203             | On | 02/02/2012 | Bond Future | 8.80   | Put        |           | 3,277.00000  | 3,433,000         | 7.16       | 0.00  | 0                | 0.00          |
| R203             | On | 02/02/2012 | Bond Future | 8.70   | Call       |           | 2,080.00000  | 1,940,000         | 7.12       | 0.00  | 0                | 0.00          |
| R203             | On | 02/02/2012 | Bond Future | 8.70   | Put        |           | 3,510.00000  | 3,675,000         | 7.12       | 0.00  | 0                | 0.00          |
| R204             | On | 05/05/2011 | Bond Future |        |            | 8.80300   | 8.73200      |                   | 8.00       | 0.00  | 0                | 100.00        |
| R204             | On | 05/05/2011 | Bond Future | 8.50   | Call       |           | 766.00000    | 611,000           | 7.91       | 0.00  | 0                | 0.00          |
| R204             | On | 05/05/2011 | Bond Future | 8.50   | Put        |           | 2,015.00000  | 2,238,000         | 7.91       | 0.00  | 0                | 0.00          |
| R204             | On | 05/05/2011 | Bond Future | 8.55   | Call       |           | 866.00000    | 699,000           | 7.92       | 0.00  | 0                | 0.00          |
| R204             | On | 05/05/2011 | Bond Future | 8.55   | Put        |           | 1,844.00000  | 2,055,000         | 7.92       | 0.00  | 0                | 0.00          |
| R204             | On | 05/05/2011 | Bond Future | 8.45   | Call       |           | 673.00000    | 532,000           | 7.89       | 0.00  | 0                | 0.00          |
| R204             | On | 05/05/2011 | Bond Future | 8.45   | Put        |           | 2,194.00000  | 2,431,000         | 7.89       | 0.00  | 0                | 0.00          |
| R204             | On | 04/08/2011 | Bond Future |        |            | 8.94400   | 8.87000      |                   | 8.50       | 0.00  | 0                | 0.00          |
| R204             | On | 04/08/2011 | Bond Future | 8.00   | Call       |           | 542.00000    | 458,000           | 8.20       | 0.00  | 0                | 0.00          |
| R204             | On | 04/08/2011 | Bond Future | 8.00   | Put        |           | 5,175.00000  | 5,473,000         | 8.20       | 0.00  | 0                | 0.00          |
| R204             | On | 04/08/2011 | Bond Future | 8.05   | Call       |           | 597.00000    | 507,000           | 8.22       | 0.00  | 0                | 0.00          |
| R204             | On | 04/08/2011 | Bond Future | 8.05   | Put        |           | 4,956.00000  | 5,248,000         | 8.22       | 0.00  | 0                | 0.00          |
| R204             | On | 04/08/2011 | Bond Future | 7.95   | Call       |           | 491.00000    | 414,000           | 8.18       | 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        |           | 5,399.00000  | 5,704,000         | 8.18       | 0.00  | 0                | 0.00          |
| R204             | On | 03/11/2011 | Bond Future |        |            | 9.09100   | 9.01300      |                   | 8.50       | 0.00  | 0                | 1,876.00      |
| R204             | On | 03/11/2011 | Bond Future | 8.75   | Call       |           | 2,083.00000  | 1,902,000         | 8.39       | 0.00  | 0                | 0.00          |
| R204             | On | 03/11/2011 | Bond Future | 8.75   | Put        |           | 3,410.00000  | 3,618,000         | 8.39       | 0.00  | 0                | 0.00          |
| R204             | On | 03/11/2011 | Bond Future | 8.80   | Call       |           | 2,195.00000  | 2,008,000         | 8.41       | 0.00  | 0                | 0.00          |
| R204             | On | 03/11/2011 | Bond Future | 8.80   | Put        |           | 3,268.00000  | 3,470,000         | 8.41       | 0.00  | 0                | 0.00          |
| R204             | On | 03/11/2011 | Bond Future | 8.70   | Call       |           | 1,973.00000  | 1,798,000         | 8.37       | 0.00  | 0                | 0.00          |
| R204             | On | 03/11/2011 | Bond Future | 8.70   | Put        |           | 3,554.00000  | 3,768,000         | 8.37       | 0.00  | 0                | 0.00          |
| R204             | On | 02/02/2012 | Bond Future |        |            | 9.24100   | 9.15900      |                   | 8.50       | 0.00  | 0                | 0.00          |
| R204             | On | 02/02/2012 | Bond Future | 9.00   | Call       |           | 2,734.00000  | 2,536,000         | 8.50       | 0.00  | 0                | 0.00          |
| R204             | On | 02/02/2012 | Bond Future | 9.00   | Put        |           | 3,506.00000  | 3,704,000         | 8.50       | 0.00  | 0                | 0.00          |
| R204             | On | 02/02/2012 | Bond Future | 9.05   | Call       |           | 2,853.00000  | 2,649,000         | 8.52       | 0.00  | 0                | 0.00          |
| R204             | On | 02/02/2012 | Bond Future | 9.05   | Put        |           | 3,382.00000  | 3,573,000         | 8.52       | 0.00  | 0                | 0.00          |
| R204             | On | 02/02/2012 | Bond Future | 8.95   | Call       |           | 2,619.00000  | 2,426,000         | 8.48       | 0.00  | 0                | 0.00          |
| R204             | On | 02/02/2012 | Bond Future | 8.95   | Put        |           | 3,636.00000  | 3,838,000         | 8.48       | 0.00  | 0                | 0.00          |
| R206             | On | 05/05/2011 | Bond Future |        |            | 7.36400   | 7.31200      |                   | 3.00       | 0.00  | 0                | 0.00          |
| R206             | On | 05/05/2011 | Bond Future | 7.50   | Call       |           | 777.00000    | 688,000           | 3.09       | 0.00  | 0                | 0.00          |
| R206             | On | 05/05/2011 | Bond Future | 7.50   | Put        |           | 326.00000    | 362,000           | 3.09       | 0.00  | 0                | 0.00          |
| R206             | On | 05/05/2011 | Bond Future | 7.55   | Call       |           | 857.00000    | 763,000           | 3.10       | 0.00  | 0                | 0.00          |
| R206             | On | 05/05/2011 | Bond Future | 7.55   | Put        |           | 287.00000    | 318,000           | 3.10       | 0.00  | 0                | 0.00          |
| R206             | On | 05/05/2011 | Bond Future | 7.45   | Call       |           | 701.00000    | 615,000           | 3.07       | 0.00  | 0                | 0.00          |
| R206             | On | 05/05/2011 | Bond Future | 7.45   | Put        |           | 370.00000    | 409,000           | 3.07       | 0.00  | 0                | 0.00          |
| R206             | On | 04/08/2011 | Bond Future |        |            | 7.55400   | 7.49600      |                   | 3.00       | 0.00  | 0                | 0.00          |
| R206             | On | 04/08/2011 | Bond Future | 7.00   | Call       |           | 336.00000    | 295,000           | 2.91       | 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        |           | 1,427.00000  | 1,513,000         | 2.91       | 0.00  | 0                | 0.00          |
| R206             | On | 04/08/2011 | Bond Future | 7.05   | Call       |           | 372.00000    | 328,000           | 2.93       | 0.00  | 0                | 0.00          |
| R206             | On | 04/08/2011 | Bond Future | 7.05   | Put        |           | 1,353.00000  | 1,435,000         | 2.93       | 0.00  | 0                | 0.00          |
| R206             | On | 04/08/2011 | Bond Future | 6.95   | Call       |           | 304.00000    | 266,000           | 2.90       | 0.00  | 0                | 0.00          |
| R206             | On | 04/08/2011 | Bond Future | 6.95   | Put        |           | 1,506.00000  | 1,595,000         | 2.90       | 0.00  | 0                | 0.00          |
| R206             | On | 03/11/2011 | Bond Future |        |            | 7.76600   | 7.70200      |                   | 2.75       | 0.00  | 0                | 0.00          |
| R206             | On | 03/11/2011 | Bond Future | 7.75   | Call       |           | 977.00000    | 907,000           | 2.80       | 0.00  | 0                | 0.00          |
| R206             | On | 03/11/2011 | Bond Future | 7.75   | Put        |           | 882.00000    | 939,000           | 2.80       | 0.00  | 0                | 0.00          |
| R206             | On | 03/11/2011 | Bond Future | 7.80   | Call       |           | 1,031.00000  | 959,000           | 2.80       | 0.00  | 0                | 0.00          |
| R206             | On | 03/11/2011 | Bond Future | 7.80   | Put        |           | 838.00000    | 892,000           | 2.80       | 0.00  | 0                | 0.00          |
| R206             | On | 03/11/2011 | Bond Future | 7.70   | Call       |           | 924.00000    | 857,000           | 2.79       | 0.00  | 0                | 0.00          |
| R206             | On | 03/11/2011 | Bond Future | 7.70   | Put        |           | 928.00000    | 987,000           | 2.79       | 0.00  | 0                | 0.00          |
| R206             | On | 02/02/2012 | Bond Future |        |            | 8.01500   | 7.94000      |                   | 2.75       | 0.00  | 0                | 0.00          |
| R206             | On | 02/02/2012 | Bond Future | 8.00   | Call       |           | 1,118.00000  | 1,046,000         | 2.80       | 0.00  | 0                | 0.00          |
| R206             | On | 02/02/2012 | Bond Future | 8.00   | Put        |           | 1,013.00000  | 1,072,000         | 2.80       | 0.00  | 0                | 0.00          |
| R206             | On | 02/02/2012 | Bond Future | 8.05   | Call       |           | 1,166.00000  | 1,093,000         | 2.80       | 0.00  | 0                | 0.00          |
| R206             | On | 02/02/2012 | Bond Future | 8.05   | Put        |           | 973.00000    | 1,032,000         | 2.80       | 0.00  | 0                | 0.00          |
| R206             | On | 02/02/2012 | Bond Future | 7.95   | Call       |           | 1,070.00000  | 1,000,000         | 2.79       | 0.00  | 0                | 0.00          |
| R206             | On | 02/02/2012 | Bond Future | 7.95   | Put        |           | 1,052.00000  | 1,114,000         | 2.79       | 0.00  | 0                | 0.00          |
| R207             | On | 05/05/2011 | Bond Future |        |            | 8.85700   | 8.80200      |                   | 9.25       | 0.00  | 0                | 1,020.00      |
| R207             | On | 05/05/2011 | Bond Future | 8.50   | Call       |           | 717.00000    | 594,000           | 9.16       | 0.00  | 0                | 0.00          |
| R207             | On | 05/05/2011 | Bond Future | 8.50   | Put        |           | 2,436.00000  | 2,622,000         | 9.16       | 0.00  | 0                | 0.00          |
| R207             | On | 05/05/2011 | Bond Future | 8.55   | Call       |           | 812.00000    | 678,000           | 9.18       | 0.00  | 0                | 0.00          |
| R207             | On | 05/05/2011 | Bond Future | 8.55   | Put        |           | 2,244.00000  | 2,418,000         | 9.18       | 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       |           | 630.00000    | 517,000           | 9.14       | 0.00  | 0                | 0.00          |
| R207             | On | 05/05/2011 | Bond Future | 8.45   | Put        |           | 2,638.00000  | 2,833,000         | 9.14       | 0.00  | 0                | 0.00          |
| R207             | On | 04/08/2011 | Bond Future |        |            | 8.98700   | 8.93000      |                   | 9.75       | 0.00  | 0                | 0.00          |
| R207             | On | 04/08/2011 | Bond Future | 8.25   | Call       |           | 863.00000    | 767,000           | 9.54       | 0.00  | 0                | 0.00          |
| R207             | On | 04/08/2011 | Bond Future | 8.25   | Put        |           | 4,679.00000  | 4,894,000         | 9.54       | 0.00  | 0                | 0.00          |
| R207             | On | 04/08/2011 | Bond Future | 8.30   | Call       |           | 939.00000    | 837,000           | 9.56       | 0.00  | 0                | 0.00          |
| R207             | On | 04/08/2011 | Bond Future | 8.30   | Put        |           | 4,468.00000  | 4,677,000         | 9.56       | 0.00  | 0                | 0.00          |
| R207             | On | 04/08/2011 | Bond Future | 8.20   | Call       |           | 792.00000    | 702,000           | 9.52       | 0.00  | 0                | 0.00          |
| R207             | On | 04/08/2011 | Bond Future | 8.20   | Put        |           | 4,897.00000  | 5,118,000         | 9.52       | 0.00  | 0                | 0.00          |
| R207             | On | 03/11/2011 | Bond Future |        |            | 9.11700   | 9.05700      |                   | 9.50       | 0.00  | 0                | 600.00        |
| R207             | On | 03/11/2011 | Bond Future | 8.75   | Call       |           | 2,094.00000  | 1,945,000         | 9.40       | 0.00  | 0                | 0.00          |
| R207             | On | 03/11/2011 | Bond Future | 8.75   | Put        |           | 3,745.00000  | 3,914,000         | 9.40       | 0.00  | 0                | 0.00          |
| R207             | On | 03/11/2011 | Bond Future | 8.80   | Call       |           | 2,209.00000  | 2,055,000         | 9.42       | 0.00  | 0                | 0.00          |
| R207             | On | 03/11/2011 | Bond Future | 8.80   | Put        |           | 3,589.00000  | 3,753,000         | 9.42       | 0.00  | 0                | 0.00          |
| R207             | On | 03/11/2011 | Bond Future | 8.70   | Call       |           | 1,982.00000  | 1,838,000         | 9.37       | 0.00  | 0                | 0.00          |
| R207             | On | 03/11/2011 | Bond Future | 8.70   | Put        |           | 3,906.00000  | 4,080,000         | 9.37       | 0.00  | 0                | 0.00          |
| R207             | On | 02/02/2012 | Bond Future |        |            | 9.25000   | 9.18800      |                   | 9.50       | 0.00  | 0                | 0.00          |
| R207             | On | 02/02/2012 | Bond Future | 9.00   | Call       |           | 2,808.00000  | 2,645,000         | 9.50       | 0.00  | 0                | 0.00          |
| R207             | On | 02/02/2012 | Bond Future | 9.00   | Put        |           | 3,786.00000  | 3,942,000         | 9.50       | 0.00  | 0                | 0.00          |
| R207             | On | 02/02/2012 | Bond Future | 9.05   | Call       |           | 2,931.00000  | 2,765,000         | 9.52       | 0.00  | 0                | 0.00          |
| R207             | On | 02/02/2012 | Bond Future | 9.05   | Put        |           | 3,647.00000  | 3,801,000         | 9.52       | 0.00  | 0                | 0.00          |
| R207             | On | 02/02/2012 | Bond Future | 8.95   | Call       |           | 2,688.00000  | 2,530,000         | 9.48       | 0.00  | 0                | 0.00          |
| R207             | On | 02/02/2012 | Bond Future | 8.95   | Put        |           | 3,928.00000  | 4,089,000         | 9.48       | 0.00  | 0                | 0.00          |
| R208             | On | 05/05/2011 | Bond Future |        |            | 8.92900   | 8.89000      |                   | 10.50      | 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       |           | 616.00000    | 526,000           | 10.40      | 0.00  | 0                | 0.00          |
| R208             | On | 05/05/2011 | Bond Future | 8.50   | Put        |           | 2,955.00000  | 3,094,000         | 10.40      | 0.00  | 0                | 0.00          |
| R208             | On | 05/05/2011 | Bond Future | 8.55   | Call       |           | 702.00000    | 604,000           | 10.42      | 0.00  | 0                | 0.00          |
| R208             | On | 05/05/2011 | Bond Future | 8.55   | Put        |           | 2,736.00000  | 2,868,000         | 10.42      | 0.00  | 0                | 0.00          |
| R208             | On | 05/05/2011 | Bond Future | 8.45   | Call       |           | 538.00000    | 456,000           | 10.38      | 0.00  | 0                | 0.00          |
| R208             | On | 05/05/2011 | Bond Future | 8.45   | Put        |           | 3,182.00000  | 3,330,000         | 10.38      | 0.00  | 0                | 0.00          |
| R208             | On | 04/08/2011 | Bond Future |        |            | 9.04700   | 9.00600      |                   | 10.50      | 0.00  | 0                | 0.00          |
| R208             | On | 04/08/2011 | Bond Future | 8.25   | Call       |           | 775.00000    | 705,000           | 10.19      | 0.00  | 0                | 0.00          |
| R208             | On | 04/08/2011 | Bond Future | 8.25   | Put        |           | 5,269.00000  | 5,435,000         | 10.19      | 0.00  | 0                | 0.00          |
| R208             | On | 04/08/2011 | Bond Future | 8.30   | Call       |           | 847.00000    | 772,000           | 10.21      | 0.00  | 0                | 0.00          |
| R208             | On | 04/08/2011 | Bond Future | 8.30   | Put        |           | 5,035.00000  | 5,195,000         | 10.21      | 0.00  | 0                | 0.00          |
| R208             | On | 04/08/2011 | Bond Future | 8.20   | Call       |           | 708.00000    | 642,000           | 10.17      | 0.00  | 0                | 0.00          |
| R208             | On | 04/08/2011 | Bond Future | 8.20   | Put        |           | 5,510.00000  | 5,679,000         | 10.17      | 0.00  | 0                | 0.00          |
| R208             | On | 03/11/2011 | Bond Future |        |            | 9.16800   | 9.12500      |                   | 10.75      | 0.00  | 0                | 5,603.00      |
| R208             | On | 03/11/2011 | Bond Future | 8.75   | Call       |           | 2,066.00000  | 1,952,000         | 10.63      | 0.00  | 0                | 0.00          |
| R208             | On | 03/11/2011 | Bond Future | 8.75   | Put        |           | 4,205.00000  | 4,332,000         | 10.63      | 0.00  | 0                | 0.00          |
| R208             | On | 03/11/2011 | Bond Future | 8.80   | Call       |           | 2,182.00000  | 2,065,000         | 10.65      | 0.00  | 0                | 0.00          |
| R208             | On | 03/11/2011 | Bond Future | 8.80   | Put        |           | 4,032.00000  | 4,155,000         | 10.65      | 0.00  | 0                | 0.00          |
| R208             | On | 03/11/2011 | Bond Future | 8.70   | Call       |           | 1,954.00000  | 1,844,000         | 10.61      | 0.00  | 0                | 0.00          |
| R208             | On | 03/11/2011 | Bond Future | 8.70   | Put        |           | 4,383.00000  | 4,514,000         | 10.61      | 0.00  | 0                | 0.00          |
| R208             | On | 02/02/2012 | Bond Future |        |            | 9.29000   | 9.24500      |                   | 10.75      | 0.00  | 0                | 0.00          |
| R208             | On | 02/02/2012 | Bond Future | 9.00   | Call       |           | 2,924.00000  | 2,796,000         | 10.61      | 0.00  | 0                | 0.00          |
| R208             | On | 02/02/2012 | Bond Future | 9.00   | Put        |           | 4,279.00000  | 4,397,000         | 10.61      | 0.00  | 0                | 0.00          |
| R208             | On | 02/02/2012 | Bond Future | 9.05   | Call       |           | 3,052.00000  | 2,922,000         | 10.63      | 0.00  | 0                | 0.00          |
| R208             | On | 02/02/2012 | Bond Future | 9.05   | Put        |           | 4,128.00000  | 4,244,000         | 10.63      | 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       |           | 2,798.00000  | 2,674,000         | 10.58      | 0.00  | 0                | 0.00          |
| R208             | On | 02/02/2012 | Bond Future | 8.95   | Put        |           | 4,433.00000  | 4,555,000         | 10.58      | 0.00  | 0                | 0.00          |
| R209             | On | 05/05/2011 | Bond Future |        |            | 9.10400   | 9.07900      |                   | 16.25      | 0.00  | 0                | 21,100.00     |
| R209             | On | 05/05/2011 | Bond Future | 8.50   | Call       |           | 465.00000    | 402,000           | 15.91      | 0.00  | 0                | 0.00          |
| R209             | On | 05/05/2011 | Bond Future | 8.50   | Put        |           | 5,070.00000  | 5,196,000         | 15.91      | 0.00  | 0                | 0.00          |
| R209             | On | 05/05/2011 | Bond Future | 8.55   | Call       |           | 542.00000    | 472,000           | 15.94      | 0.00  | 0                | 0.00          |
| R209             | On | 05/05/2011 | Bond Future | 8.55   | Put        |           | 4,731.00000  | 4,850,000         | 15.94      | 0.00  | 0                | 0.00          |
| R209             | On | 05/05/2011 | Bond Future | 8.45   | Call       |           | 397.00000    | 341,000           | 15.89      | 0.00  | 0                | 0.00          |
| R209             | On | 05/05/2011 | Bond Future | 8.45   | Put        |           | 5,422.00000  | 5,555,000         | 15.89      | 0.00  | 0                | 0.00          |
| R209             | On | 04/08/2011 | Bond Future |        |            | 9.18400   | 9.15900      |                   | 16.50      | 0.00  | 0                | 0.00          |
| R209             | On | 04/08/2011 | Bond Future | 8.50   | Call       |           | 1,237.00000  | 1,162,000         | 16.11      | 0.00  | 0                | 0.00          |
| R209             | On | 04/08/2011 | Bond Future | 8.50   | Put        |           | 6,436.00000  | 6,547,000         | 16.11      | 0.00  | 0                | 0.00          |
| R209             | On | 04/08/2011 | Bond Future | 8.55   | Call       |           | 1,347.00000  | 1,267,000         | 16.15      | 0.00  | 0                | 0.00          |
| R209             | On | 04/08/2011 | Bond Future | 8.55   | Put        |           | 6,131.00000  | 6,237,000         | 16.15      | 0.00  | 0                | 0.00          |
| R209             | On | 04/08/2011 | Bond Future | 8.45   | Call       |           | 1,135.00000  | 1,064,000         | 16.08      | 0.00  | 0                | 0.00          |
| R209             | On | 04/08/2011 | Bond Future | 8.45   | Put        |           | 6,753.00000  | 6,868,000         | 16.08      | 0.00  | 0                | 0.00          |
| R209             | On | 04/08/2011 | Bond Future | 10.10  | Call       |           | 7,446.00000  | 7,274,000         | 17.58      | 0.00  | 0                | 0.00          |
| R209             | On | 04/08/2011 | Bond Future | 10.10  | Put        |           | 954.00000    | 968,000           | 17.58      | 0.00  | 0                | 0.00          |
| R209             | On | 03/11/2011 | Bond Future |        |            | 9.26400   | 9.23900      |                   | 17.00      | 0.00  | 0                | 1,033.00      |
| R209             | On | 03/11/2011 | Bond Future | 8.75   | Call       |           | 2,391.00000  | 2,299,000         | 16.59      | 0.00  | 0                | 0.00          |
| R209             | On | 03/11/2011 | Bond Future | 8.75   | Put        |           | 6,136.00000  | 6,228,000         | 16.59      | 0.00  | 0                | 0.00          |
| R209             | On | 03/11/2011 | Bond Future | 8.80   | Call       |           | 2,534.00000  | 2,439,000         | 16.63      | 0.00  | 0                | 0.00          |
| R209             | On | 03/11/2011 | Bond Future | 8.80   | Put        |           | 5,882.00000  | 5,970,000         | 16.63      | 0.00  | 0                | 0.00          |
| R209             | On | 03/11/2011 | Bond Future | 8.70   | Call       |           | 2,255.00000  | 2,167,000         | 16.56      | 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 | 03/11/2011 | Bond Future | 8.70   | Put        |           | 6,401.00000  | 6,496,000         | 16.56      | 0.00  | 0                | 0.00          |
| R209             | On | 02/02/2012 | Bond Future |        |            | 9.34400   | 9.31700      |                   | 16.75      | 0.00  | 0                | 0.00          |
| R209             | On | 02/02/2012 | Bond Future | 9.00   | Call       |           | 3,596.00000  | 3,489,000         | 16.55      | 0.00  | 0                | 0.00          |
| R209             | On | 02/02/2012 | Bond Future | 9.00   | Put        |           | 5,955.00000  | 6,043,000         | 16.55      | 0.00  | 0                | 0.00          |
| R209             | On | 02/02/2012 | Bond Future | 9.05   | Call       |           | 3,758.00000  | 3,648,000         | 16.59      | 0.00  | 0                | 0.00          |
| R209             | On | 02/02/2012 | Bond Future | 9.05   | Put        |           | 5,736.00000  | 5,821,000         | 16.59      | 0.00  | 0                | 0.00          |
| R209             | On | 02/02/2012 | Bond Future | 8.95   | Call       |           | 3,438.00000  | 3,333,000         | 16.50      | 0.00  | 0                | 0.00          |
| R209             | On | 02/02/2012 | Bond Future | 8.95   | Put        |           | 6,180.00000  | 6,270,000         | 16.50      | 0.00  | 0                | 0.00          |
| R211             | On | 05/05/2011 | Bond Future |        |            | 1.60300   | 1.60200      |                   |            | 0.00  | 0                | 539.00        |
| R211             | On | 05/05/2011 | Bond Future | 2.14   | Call       |           | 2,965.00000  | 2,959,000         |            | 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       |           | 3,235.00000  | 3,230,000         |            | 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       |           | 2,693.00000  | 2,688,000         |            | 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 |        |            | 2.39000   | 2.39900      |                   |            | 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        |           | 1,439.00000  | 1,353,000         |            | 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        |           | 954.00000    | 868,000           |            | 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        |           | 1,928.00000  | 1,841,000         |            | 0.00  | 0                | 0.00          |
| R213             | On | 05/05/2011 | Bond Future |        |            | 9.13200   | 9.10700      |                   |            | 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        |           | 9,317.00000  | 9,510,000         |            | 0.00  | 0                | 0.00          |
| R213             | On | 05/05/2011 | Bond Future | 8.05   | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R213             | On | 05/05/2011 | Bond Future | 8.05   | Put        |           | 8,862.00000  | 9,055,000         |            | 0.00  | 0                | 0.00          |
| R213             | On | 05/05/2011 | Bond Future | 7.95   | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R213             | On | 05/05/2011 | Bond Future | 7.95   | Put        |           | 9,775.00000  | 9,968,000         |            | 0.00  | 0                | 0.00          |
| R213             | On | 04/08/2011 | Bond Future |        |            | 9.22000   | 9.19400      |                   |            | 0.00  | 0                | 0.00          |
| R213             | On | 04/08/2011 | Bond Future | 8.00   | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R213             | On | 04/08/2011 | Bond Future | 8.00   | Put        |           | 9,946.00000  | 10,144,000        |            | 0.00  | 0                | 0.00          |
| R213             | On | 04/08/2011 | Bond Future | 8.05   | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R213             | On | 04/08/2011 | Bond Future | 8.05   | Put        |           | 9,494.00000  | 9,691,000         |            | 0.00  | 0                | 0.00          |
| R213             | On | 04/08/2011 | Bond Future | 7.95   | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R213             | On | 04/08/2011 | Bond Future | 7.95   | Put        |           | 10,402.00000 | 10,600,000        |            | 0.00  | 0                | 0.00          |
| R213             | On | 03/11/2011 | Bond Future |        |            | 9.31000   | 9.28400      |                   |            | 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        |           | 4,164.00000  | 4,359,000         |            | 0.00  | 0                | 0.00          |
| R213             | On | 03/11/2011 | Bond Future | 8.80   | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R213             | On | 03/11/2011 | Bond Future | 8.80   | Put        |           | 3,761.00000  | 3,955,000         |            | 0.00  | 0                | 0.00          |
| R213             | On | 03/11/2011 | Bond Future | 8.70   | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R213             | On | 03/11/2011 | Bond Future | 8.70   | Put        |           | 4,571.00000  | 4,766,000         |            | 0.00  | 0                | 0.00          |
| R213             | On | 02/02/2012 | Bond Future |        |            | 9.40200   | 9.37500      |                   |            | 0.00  | 0                | 0.00          |
| R213             | On | 02/02/2012 | Bond Future | 9.00   | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R213             | On | 02/02/2012 | Bond Future | 9.00   | Put        |           | 2,843.00000  | 3,042,000         |            | 0.00  | 0                | 0.00          |
| R213             | On | 02/02/2012 | Bond Future | 9.05   | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| R213             | On | 02/02/2012 | Bond Future | 9.05   | Put        |           | 2,455.00000  | 2,654,000         |            | 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        |              | 3,234.00000  | 3,432,000         |            | 0.00  | 0                | 0.00          |
| RAIN             | On | 14/03/2011 | Foreign Exchange Future |          |            | 13,761.60000 | 13,833.55000 |                   | 1.00       | 0.00  | 0                | 0.00          |
| RAIN             | On | 14/03/2011 | Foreign Exchange Future | 13600.00 | Call       |              | 2,336.00000  | 1,616,000         | 2.00       | 0.00  | 0                | 0.00          |
| RAIN             | On | 14/03/2011 | Foreign Exchange Future | 13600.00 | Put        |              | 1.00000      | 0,000             | 2.00       | 0.00  | 0                | 0.00          |
| RAIN             | On | 14/03/2011 | Foreign Exchange Future | 13600.01 | Call       |              | 2,335.00000  | 1,616,000         | 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       |              | 2,336.00000  | 1,616,000         | 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 |          |            | 13,947.34000 | 14,020.77000 |                   |            | 0.00  | 0                | 0.00          |
| RAIN             | On | 13/06/2011 | Foreign Exchange Future | 13500.00 | Call       |              | 5,208.00000  | 4,473,000         |            | 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       |              | 5,208.00000  | 4,473,000         |            | 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       |              | 5,208.00000  | 4,474,000         |            | 0.00  | 0                | 0.00          |
| RAIN             | On | 13/06/2011 | Foreign Exchange Future | 13499.99 | Put        |              | 0.00000      | 1,000             |            | 0.00  | 0                | 0.00          |
| TRT1             | On | 05/05/2011 | Index Future            |          |            | 335.26000    | 335.91000    |                   |            | 0.00  | 0                | 100.00        |
| TRT1             | On | 04/08/2011 | Index Future            |          |            | 339.86500    | 340.52300    |                   |            | 0.00  | 0                | 0.00          |
| YUAN/FO          | On | 14/03/2011 | Foreign Exchange Future |          |            | 1.04760      | 1.05200      |                   | 13.09      | 0.00  | 0                | 0.00          |
| YUAN/FO          | On | 14/03/2011 | Foreign Exchange Future | 1.05     | Call       |              | 101.00000    | 64,000            | 13.00      | 0.00  | 0                | 0.00          |
| YUAN/FO          | On | 14/03/2011 | Foreign Exchange Future | 1.05     | Put        |              | 81.00000     | 88,000            | 13.00      | 0.00  | 0                | 0.00          |
| YUAN/FO          | On | 14/03/2011 | Foreign Exchange Future | 1.10     | Call       |              | 5.00000      | 3,000             | 18.00      | 0.00  | 0                | 0.00          |
| YUAN/FO          | On | 14/03/2011 | Foreign Exchange Future | 1.10     | Put        |              | 485.00000    | 527,000           | 18.00      | 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       |           | 524.00000    | 478,000           | 17.00      | 0.00                  | 0                | 0.00              |
| YUAN/FO n 14/03/2011 Foreign Exchange Future | 1.00   | Put        |           | 4.00000      | 2,000             | 17.00      | 0.00                  | 0                | 0.00              |
| YUAN/FO n 13/06/2011 Foreign Exchange Future |        |            | 1.06420   | 1.06870      |                   | 13.85      | 0.00                  | 0                | 0.00              |
| YUAN/FO n 13/06/2011 Foreign Exchange Future | 1.05   | Call       |           | 412.00000    | 379,000           | 13.85      | 0.00                  | 0                | 0.00              |
| YUAN/FO n 13/06/2011 Foreign Exchange Future | 1.05   | Put        |           | 225.00000    | 237,000           | 13.85      | 0.00                  | 0                | 0.00              |
| YUAN/FO n 13/06/2011 Foreign Exchange Future | 1.10   | Call       |           | 207.00000    | 186,000           | 14.99      | 0.00                  | 0                | 0.00              |
| YUAN/FO n 13/06/2011 Foreign Exchange Future | 1.10   | Put        |           | 520.00000    | 544,000           | 14.99      | 0.00                  | 0                | 0.00              |
| YUAN/FO n 13/06/2011 Foreign Exchange Future | 1.00   | Call       |           | 758.00000    | 716,000           | 13.52      | 0.00                  | 0                | 0.00              |
| YUAN/FO n 13/06/2011 Foreign Exchange Future | 1.00   | Put        |           | 71.00000     | 74,000            | 13.52      | 0.00                  | 0                | 0.00              |
| <b>Total for Derivatives :</b>               |        |            |           |              |                   |            | <b>271,984,926.32</b> | <b>37,836</b>    | <b>793,806.00</b> |

**i-Bonds**

|                              |  |  |           |           |  |  |      |   |      |
|------------------------------|--|--|-----------|-----------|--|--|------|---|------|
| CGR5 On 23/07/2011 Spot Bond |  |  | 15.67900  | 15.67900  |  |  | 0.00 | 0 | 0.00 |
| R155 On 31/08/2011 Spot Bond |  |  | 6.01000   | 5.95000   |  |  | 0.00 | 0 | 0.00 |
| R157 On 15/09/2015 Spot Bond |  |  | 7.91000   | 7.85000   |  |  | 0.00 | 0 | 0.00 |
| R186 On 21/12/2026 Spot Bond |  |  | 9.00000   | 8.98000   |  |  | 0.00 | 0 | 0.00 |
| R189 On 31/03/2013 Spot Bond |  |  | 212.55592 | 212.53580 |  |  | 0.00 | 0 | 0.00 |
| R197 On 07/12/2023 Spot Bond |  |  | 229.54544 | 229.51585 |  |  | 0.00 | 0 | 0.00 |
| R201 On 21/12/2014 Spot Bond |  |  | 7.60000   | 7.54500   |  |  | 0.00 | 0 | 0.00 |
| R202 On 07/12/2033 Spot Bond |  |  | 2.62000   | 2.65000   |  |  | 0.00 | 0 | 0.00 |
| R203 On 15/09/2017 Spot Bond |  |  | 8.54000   | 8.48000   |  |  | 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 |        |            | 8.72000   | 8.65000      |                   |            | 0.00                  | 0                | 0.00              |
| R206                       | On | 15/01/2014 | Spot Bond |        |            | 7.27000   | 7.22000      |                   |            | 0.00                  | 0                | 0.00              |
| R207                       | On | 15/01/2020 | Spot Bond |        |            | 8.78000   | 8.72500      |                   |            | 0.00                  | 0                | 0.00              |
| R208                       | On | 31/03/2021 | Spot Bond |        |            | 8.86000   | 8.82000      |                   |            | 0.00                  | 0                | 0.00              |
| R209                       | On | 31/03/2036 | Spot Bond |        |            | 9.05500   | 9.03000      |                   |            | 0.00                  | 0                | 0.00              |
| R210                       | On | 31/03/2028 | Spot Bond |        |            | 2.69000   | 2.69000      |                   |            | 0.00                  | 0                | 0.00              |
| R211                       | On | 31/01/2017 | Spot Bond |        |            | 2.13000   | 2.13000      |                   |            | 0.00                  | 0                | 0.00              |
| R212                       | On | 31/01/2022 | Spot Bond |        |            | 2.66000   | 2.67000      |                   |            | 0.00                  | 0                | 0.00              |
| R213                       | On | 28/02/2031 | Spot Bond |        |            | 8.00000   | 8.00000      |                   |            | 0.00                  | 0                | 0.00              |
| <b>Total for j-Bonds :</b> |    |            |           |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0.00</b>       |
| <b>Grand Total:</b>        |    |            |           |        |            |           |              |                   |            | <b>271,984,926.32</b> | <b>37,836</b>    | <b>793,806.00</b> |