



# Daily MTM Report

Daily summary for: 06/10/2010

| Contract Details                             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value         | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| <b>Derivatives</b>                           |        |            |           |              |                   |            |               |                  |               |
| \$ / R On 13/12/2010 Foreign Exchange Future |        |            | 6.94270   | 6.98800      |                   | 14.01      | 36,990,705.60 | 5,328            | 301,901.00    |
| \$ / R On 13/12/2010 Foreign Exchange Future | 15.95  | Call       |           | 0.00000      | 0,000             | 38.94      | 0.00          | 0                | 0.00          |
| \$ / R On 13/12/2010 Foreign Exchange Future | 15.95  | Put        |           | 8,962.00000  | 9,007,000         | 38.94      | 0.00          | 0                | 0.00          |
| \$ / R On 13/12/2010 Foreign Exchange Future | 13.95  | Call       |           | 0.00000      | 0,000             | 37.63      | 0.00          | 0                | 0.00          |
| \$ / R On 13/12/2010 Foreign Exchange Future | 13.95  | Put        |           | 6,962.00000  | 7,007,000         | 37.63      | 0.00          | 0                | 0.00          |
| \$ / R On 13/12/2010 Foreign Exchange Future | 11.95  | Call       |           | 0.00000      | 0,000             | 33.24      | 0.00          | 0                | 0.00          |
| \$ / R On 13/12/2010 Foreign Exchange Future | 11.95  | Put        |           | 4,962.00000  | 5,007,000         | 33.24      | 0.00          | 0                | 0.00          |
| \$ / R On 13/12/2010 Foreign Exchange Future | 9.95   | Call       |           | 0.00000      | 0,000             | 25.84      | 0.00          | 0                | 0.00          |
| \$ / R On 13/12/2010 Foreign Exchange Future | 9.95   | Put        |           | 2,962.00000  | 3,007,000         | 25.84      | 0.00          | 0                | 0.00          |
| \$ / R On 13/12/2010 Foreign Exchange Future | 7.95   | Call       |           | 10.00000     | 9,000             | 17.76      | 0.00          | 0                | 1,000.00      |
| \$ / R On 13/12/2010 Foreign Exchange Future | 7.95   | Put        |           | 972.00000    | 1,016,000         | 17.76      | 0.00          | 0                | 0.00          |
| \$ / R On 13/12/2010 Foreign Exchange Future | 6.95   | Call       |           | 189.00000    | 164,000           | 14.01      | 0.00          | 0                | 0.00          |
| \$ / R On 13/12/2010 Foreign Exchange Future | 6.95   | Put        |           | 151.00000    | 171,000           | 14.01      | 0.00          | 0                | 0.00          |
| \$ / R On 13/12/2010 Foreign Exchange Future | 5.95   | Call       |           | 1,040.00000  | 995,000           | 16.76      | 0.00          | 0                | 0.00          |
| \$ / R On 13/12/2010 Foreign Exchange Future | 5.95   | Put        |           | 2.00000      | 2,000             | 16.76      | 0.00          | 0                | 0.00          |
| \$ / R On 13/12/2010 Foreign Exchange Future | 4.95   | Call       |           | 2,038.00000  | 1,993,000         | 23.25      | 0.00          | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.95   | Put        |           | 0.00000      | 0,000             | 23.25      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 3.95   | Call       |           | 3,038.00000  | 2,993,000         | 20.77      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 3.95   | Put        |           | 0.00000      | 0,000             | 20.77      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.55   | Call       |           | 2.00000      | 2,000             | 20.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.55   | Put        |           | 1,564.00000  | 1,609,000         | 20.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.00  | Call       |           | 0.00000      | 0,000             | 38.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.00  | Put        |           | 9,012.00000  | 9,057,000         | 38.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.00  | Call       |           | 0.00000      | 0,000             | 37.69      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.00  | Put        |           | 7,012.00000  | 7,057,000         | 37.69      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.00  | Call       |           | 0.00000      | 0,000             | 33.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.00  | Put        |           | 5,012.00000  | 5,057,000         | 33.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.00  | Call       |           | 0.00000      | 0,000             | 26.06      | 0.00  | 0                | 300.00        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.00  | Put        |           | 3,012.00000  | 3,057,000         | 26.06      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.00   | Call       |           | 163.00000    | 143,000           | 14.20      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.00   | Put        |           | 175.00000    | 200,000           | 14.20      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.00   | Call       |           | 991.00000    | 946,000           | 16.62      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.00   | Put        |           | 3.00000      | 3,000             | 16.62      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.00   | Call       |           | 1,988.00000  | 1,943,000         | 22.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.00   | Put        |           | 0.00000      | 0,000             | 22.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.00   | Call       |           | 2,988.00000  | 2,943,000         | 20.89      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.00   | Put        |           | 0.00000      | 0,000             | 20.89      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.05  | Call       |           | 0.00000      | 0,000             | 38.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.05  | Put        |           | 9,062.00000  | 9,107,000         | 38.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.05  | Call       |           | 0.00000      | 0,000             | 37.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.05  | Put        |           | 7,062.00000  | 7,107,000         | 37.76      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.05  | Call       |           | 0.00000      | 0,000             | 33.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.05  | Put        |           | 5,062.00000  | 5,107,000         | 33.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.05  | Call       |           | 0.00000      | 0,000             | 26.28      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.05  | Put        |           | 3,062.00000  | 3,107,000         | 26.28      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.05   | Call       |           | 8.00000      | 7,000             | 18.14      | 0.00  | 0                | 16,000.00     |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.05   | Put        |           | 1,070.00000  | 1,114,000         | 18.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.05   | Call       |           | 142.00000    | 125,000           | 14.38      | 0.00  | 0                | 10,534.00     |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.05   | Put        |           | 204.00000    | 232,000           | 14.38      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.05   | Call       |           | 942.00000    | 897,000           | 16.48      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.05   | Put        |           | 4.00000      | 4,000             | 16.48      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.05   | Call       |           | 1,938.00000  | 1,893,000         | 22.60      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.05   | Put        |           | 0.00000      | 0,000             | 22.60      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.05   | Call       |           | 2,938.00000  | 2,893,000         | 21.02      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.05   | Put        |           | 0.00000      | 0,000             | 21.02      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.10  | Call       |           | 0.00000      | 0,000             | 38.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.10  | Put        |           | 9,112.00000  | 9,157,000         | 38.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.10  | Call       |           | 0.00000      | 0,000             | 37.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.10  | Put        |           | 7,112.00000  | 7,157,000         | 37.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.10  | Call       |           | 0.00000      | 0,000             | 33.70      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.10  | Put        |           | 5,112.00000  | 5,157,000         | 33.70      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.10  | Call       |           | 0.00000      | 0,000             | 26.49      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.10  | Put        |           | 3,112.00000  | 3,157,000         | 26.49      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.10   | Call       |           | 7.00000      | 6,000             | 18.32      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.10   | Put        |           | 1,119.00000  | 1,163,000         | 18.32      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.10   | Call       |           | 124.00000    | 109,000           | 14.57      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value    | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.10   | Put        |           | 236.00000    | 266,000           | 14.57      | 0.00     | 0                | 100.00        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.10   | Call       |           | 893.00000    | 849,000           | 16.34      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.10   | Put        |           | 5.00000      | 6,000             | 16.34      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.10   | Call       |           | 1,888.00000  | 1,843,000         | 22.28      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.10   | Put        |           | 0.00000      | 0,000             | 22.28      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.10   | Call       |           | 2,888.00000  | 2,843,000         | 21.14      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.10   | Put        |           | 0.00000      | 0,000             | 21.14      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.00   | Call       |           | 9.00000      | 8,000             | 17.95      | 8,000.00 | 1,000            | 27,690.00     |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.00   | Put        |           | 1,021.00000  | 1,065,000         | 17.95      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.15  | Call       |           | 0.00000      | 0,000             | 38.94      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.15  | Put        |           | 9,162.00000  | 9,207,000         | 38.94      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.15  | Call       |           | 0.00000      | 0,000             | 37.89      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.15  | Put        |           | 7,162.00000  | 7,207,000         | 37.89      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.15  | Call       |           | 0.00000      | 0,000             | 33.86      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.15  | Put        |           | 5,162.00000  | 5,207,000         | 33.86      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.15  | Call       |           | 0.00000      | 0,000             | 26.71      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.15  | Put        |           | 3,162.00000  | 3,207,000         | 26.71      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.15   | Call       |           | 6.00000      | 5,000             | 18.51      | 0.00     | 0                | 4,400.00      |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.15   | Put        |           | 1,168.00000  | 1,212,000         | 18.51      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.15   | Call       |           | 108.00000    | 94,000            | 14.76      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.15   | Put        |           | 270.00000    | 301,000           | 14.76      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.15   | Call       |           | 844.00000    | 800,000           | 16.21      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.15   | Put        |           | 6.00000      | 7,000             | 16.21      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.15   | Call       |           | 1,838.00000  | 1,793,000         | 21.95      | 0.00     | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.15   | Put        |           | 0.00000      | 0,000             | 21.95      | 0.00     | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.15   | Call       |           | 2,838.00000  | 2,793,000         | 21.27      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.15   | Put        |           | 0.00000      | 0,000             | 21.27      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.20  | Call       |           | 0.00000      | 0,000             | 38.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.20  | Put        |           | 9,212.00000  | 9,257,000         | 38.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.20  | Call       |           | 0.00000      | 0,000             | 37.96      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.20  | Put        |           | 7,212.00000  | 7,257,000         | 37.96      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.20  | Call       |           | 0.00000      | 0,000             | 34.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.20  | Put        |           | 5,212.00000  | 5,257,000         | 34.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.20  | Call       |           | 0.00000      | 0,000             | 26.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.20  | Put        |           | 3,212.00000  | 3,257,000         | 26.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.20   | Call       |           | 5.00000      | 4,000             | 18.70      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.20   | Put        |           | 1,217.00000  | 1,261,000         | 18.70      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.20   | Call       |           | 94.00000     | 81,000            | 14.95      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.20   | Put        |           | 306.00000    | 338,000           | 14.95      | 0.00  | 0                | 3,500.00      |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.20   | Call       |           | 796.00000    | 753,000           | 16.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.20   | Put        |           | 8.00000      | 10,000            | 16.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.20   | Call       |           | 1,788.00000  | 1,743,000         | 21.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.20   | Put        |           | 0.00000      | 0,000             | 21.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.20   | Call       |           | 2,788.00000  | 2,743,000         | 21.39      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.20   | Put        |           | 0.00000      | 0,000             | 21.39      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.25  | Call       |           | 0.00000      | 0,000             | 38.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.25  | Put        |           | 9,262.00000  | 9,307,000         | 38.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.25  | Call       |           | 0.00000      | 0,000             | 38.02      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.25  | Put        |           | 7,262.00000  | 7,307,000         | 38.02      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.25  | Call       |           | 0.00000      | 0,000             | 34.16      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.25  | Put        |           | 5,262.00000  | 5,307,000         | 34.16      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.25  | Call       |           | 0.00000      | 0,000             | 27.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.25  | Put        |           | 3,262.00000  | 3,307,000         | 27.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.25   | Call       |           | 4.00000      | 4,000             | 18.89      | 0.00  | 0                | 4,000.00      |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.25   | Put        |           | 1,266.00000  | 1,311,000         | 18.89      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.25   | Call       |           | 81.00000     | 70,000            | 15.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.25   | Put        |           | 343.00000    | 377,000           | 15.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.25   | Call       |           | 748.00000    | 705,000           | 15.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.25   | Put        |           | 10.00000     | 12,000            | 15.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.25   | Call       |           | 1,738.00000  | 1,693,000         | 21.30      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.25   | Put        |           | 0.00000      | 0,000             | 21.30      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.25   | Call       |           | 2,738.00000  | 2,693,000         | 21.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.25   | Put        |           | 0.00000      | 0,000             | 21.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.45  | Call       |           | 0.00000      | 0,000             | 38.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.45  | Put        |           | 9,462.00000  | 9,507,000         | 38.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.45  | Call       |           | 0.00000      | 0,000             | 38.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.45  | Put        |           | 7,462.00000  | 7,507,000         | 38.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.45  | Call       |           | 0.00000      | 0,000             | 34.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.45  | Put        |           | 5,462.00000  | 5,507,000         | 34.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.45  | Call       |           | 0.00000      | 0,000             | 28.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.45  | Put        |           | 3,462.00000  | 3,507,000         | 28.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.45   | Call       |           | 3.00000      | 2,000             | 19.64      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.45   | Put        |           | 1,465.00000  | 1,509,000         | 19.64      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.45   | Call       |           | 45.00000     | 39,000            | 15.88      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.45   | Put        |           | 507.00000    | 546,000           | 15.88      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.45   | Call       |           | 563.00000    | 523,000           | 15.38      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.45   | Put        |           | 25.00000     | 30,000            | 15.38      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.45   | Call       |           | 1,538.00000  | 1,493,000         | 20.00      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.45   | Put        |           | 0.00000      | 0,000             | 20.00      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.45   | Call       |           | 2,538.00000  | 2,493,000         | 22.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.45   | Put        |           | 0.00000      | 0,000             | 22.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.40  | Call       |           | 0.00000      | 0,000             | 38.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.40  | Put        |           | 9,412.00000  | 9,457,000         | 38.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.40  | Call       |           | 0.00000      | 0,000             | 38.22      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.40  | Put        |           | 7,412.00000  | 7,457,000         | 38.22      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.40  | Call       |           | 0.00000      | 0,000             | 34.62      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.40  | Put        |           | 5,412.00000  | 5,457,000         | 34.62      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.40  | Call       |           | 0.00000      | 0,000             | 27.79      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.40  | Put        |           | 3,412.00000  | 3,457,000         | 27.79      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.40   | Call       |           | 3.00000      | 3,000             | 19.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.40   | Put        |           | 1,415.00000  | 1,460,000         | 19.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.40   | Call       |           | 52.00000     | 45,000            | 15.70      | 0.00  | 0                | 7,407.00      |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.40   | Put        |           | 464.00000    | 502,000           | 15.70      | 0.00  | 0                | 48,000.00     |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.40   | Call       |           | 608.00000    | 567,000           | 15.52      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.40   | Put        |           | 20.00000     | 24,000            | 15.52      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.40   | Call       |           | 1,588.00000  | 1,543,000         | 20.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.40   | Put        |           | 0.00000      | 0,000             | 20.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.40   | Call       |           | 2,588.00000  | 2,543,000         | 21.89      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.40   | Put        |           | 0.00000      | 0,000             | 21.89      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.60   | Call       |           | 2.00000      | 2,000             | 20.20      | 0.00  | 0                | 3,185.00      |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.60   | Put        |           | 1,614.00000  | 1,659,000         | 20.20      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.50  | Call       |           | 0.00000      | 0,000             | 38.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.50  | Put        |           | 9,512.00000  | 9,557,000         | 38.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.50  | Call       |           | 0.00000      | 0,000             | 38.35      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.50  | Put        |           | 7,512.00000  | 7,557,000         | 38.35      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.50  | Call       |           | 0.00000      | 0,000             | 34.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.50  | Put        |           | 5,512.00000  | 5,557,000         | 34.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.50  | Call       |           | 0.00000      | 0,000             | 28.22      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.50  | Put        |           | 3,512.00000  | 3,557,000         | 28.22      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.50   | Call       |           | 2.00000      | 2,000             | 19.82      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.50   | Put        |           | 1,514.00000  | 1,559,000         | 19.82      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.50   | Call       |           | 39.00000     | 33,000            | 16.07      | 0.00  | 0                | 33,300.00     |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.50   | Put        |           | 551.00000    | 590,000           | 16.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.50   | Call       |           | 519.00000    | 479,000           | 15.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.50   | Put        |           | 31.00000     | 36,000            | 15.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.50   | Call       |           | 1,488.00000  | 1,443,000         | 19.68      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.50   | Put        |           | 0.00000      | 0,000             | 19.68      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.50   | Call       |           | 2,488.00000  | 2,443,000         | 22.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.50   | Put        |           | 0.00000      | 0,000             | 22.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.30   | Call       |           | 4.00000      | 3,000             | 19.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.30   | Put        |           | 1,316.00000  | 1,360,000         | 19.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 15.85  | Call       |           | 0.00000      | 0,000             | 38.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 15.85  | Put        |           | 8,862.00000  | 8,907,000         | 38.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 13.85  | Call       |           | 0.00000      | 0,000             | 37.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 13.85  | Put        |           | 6,862.00000  | 6,907,000         | 37.50      | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 11.85  | Call       |           | 0.00000      | 0,000             | 32.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 11.85  | Put        |           | 4,862.00000  | 4,907,000         | 32.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.85   | Call       |           | 0.00000      | 0,000             | 25.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.85   | Put        |           | 2,862.00000  | 2,907,000         | 25.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.85   | Call       |           | 14.00000     | 12,000            | 17.39      | 0.00  | 0                | 14,644.00     |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.85   | Put        |           | 876.00000    | 919,000           | 17.39      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.85   | Call       |           | 249.00000    | 220,000           | 14.28      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.85   | Put        |           | 111.00000    | 127,000           | 14.28      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.85   | Call       |           | 1,139.00000  | 1,095,000         | 17.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.85   | Put        |           | 1.00000      | 2,000             | 17.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.85   | Call       |           | 2,138.00000  | 2,093,000         | 23.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.85   | Put        |           | 0.00000      | 0,000             | 23.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 3.85   | Call       |           | 3,138.00000  | 3,093,000         | 20.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 3.85   | Put        |           | 0.00000      | 0,000             | 20.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 15.90  | Call       |           | 0.00000      | 0,000             | 38.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 15.90  | Put        |           | 8,912.00000  | 8,957,000         | 38.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 13.90  | Call       |           | 0.00000      | 0,000             | 37.56      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 13.90  | Put        |           | 6,912.00000  | 6,957,000         | 37.56      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 11.90  | Call       |           | 0.00000      | 0,000             | 33.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 11.90  | Put        |           | 4,912.00000  | 4,957,000         | 33.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.90   | Call       |           | 0.00000      | 0,000             | 25.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.90   | Put        |           | 2,912.00000  | 2,957,000         | 25.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.90   | Call       |           | 12.00000     | 10,000            | 17.57      | 0.00  | 0                | 30,000.00     |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.90   | Put        |           | 924.00000    | 967,000           | 17.57      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.90   | Call       |           | 218.00000    | 191,000           | 14.14      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.90   | Put        |           | 130.00000    | 148,000           | 14.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.90   | Call       |           | 1,090.00000  | 1,045,000         | 17.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.90   | Put        |           | 2.00000      | 2,000             | 17.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.90   | Call       |           | 2,088.00000  | 2,043,000         | 23.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.90   | Put        |           | 0.00000      | 0,000             | 23.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 3.90   | Call       |           | 3,088.00000  | 3,043,000         | 20.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 3.90   | Put        |           | 0.00000      | 0,000             | 20.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.30  | Call       |           | 0.00000      | 0,000             | 38.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.30  | Put        |           | 9,312.00000  | 9,357,000         | 38.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.30  | Call       |           | 0.00000      | 0,000             | 38.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.30  | Put        |           | 7,312.00000  | 7,357,000         | 38.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.30  | Call       |           | 0.00000      | 0,000             | 34.32      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.30  | Put        |           | 5,312.00000  | 5,357,000         | 34.32      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.30  | Call       |           | 0.00000      | 0,000             | 27.36      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.30  | Put        |           | 3,312.00000  | 3,357,000         | 27.36      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.30   | Call       |           | 70.00000     | 61,000            | 15.32      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.30   | Put        |           | 382.00000    | 418,000           | 15.32      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.30   | Call       |           | 701.00000    | 658,000           | 15.79      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.30   | Put        |           | 13.00000     | 15,000            | 15.79      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.30   | Call       |           | 1,688.00000  | 1,643,000         | 20.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.30   | Put        |           | 0.00000      | 0,000             | 20.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.30   | Call       |           | 2,688.00000  | 2,643,000         | 21.64      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.30   | Put        |           | 0.00000      | 0,000             | 21.64      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.35  | Call       |           | 0.00000      | 0,000             | 38.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.35  | Put        |           | 9,362.00000  | 9,407,000         | 38.94      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.35  | Call       |           | 0.00000      | 0,000             | 38.15      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.35  | Put        |           | 7,362.00000  | 7,407,000         | 38.15      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.35  | Call       |           | 0.00000      | 0,000             | 34.47      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.35  | Put        |           | 5,362.00000  | 5,407,000         | 34.47      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.35  | Call       |           | 0.00000      | 0,000             | 27.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.35  | Put        |           | 3,362.00000  | 3,407,000         | 27.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.35   | Call       |           | 3.00000      | 3,000             | 19.26      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.35   | Put        |           | 1,365.00000  | 1,410,000         | 19.26      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.35   | Call       |           | 61.00000     | 52,000            | 15.51      | 0.00  | 0                | 2,040.00      |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.35   | Put        |           | 423.00000    | 459,000           | 15.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.35   | Call       |           | 654.00000    | 612,000           | 15.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.35   | Put        |           | 16.00000     | 19,000            | 15.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.35   | Call       |           | 1,638.00000  | 1,593,000         | 20.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.35   | Put        |           | 0.00000      | 0,000             | 20.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.35   | Call       |           | 2,638.00000  | 2,593,000         | 21.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.35   | Put        |           | 0.00000      | 0,000             | 21.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 15.05  | Call       |           | 0.00000      | 0,000             | 38.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 15.05  | Put        |           | 8,062.00000  | 8,107,000         | 38.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 13.05  | Call       |           | 0.00000      | 0,000             | 36.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 13.05  | Put        |           | 6,062.00000  | 6,107,000         | 36.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 11.05  | Call       |           | 0.00000      | 0,000             | 30.48      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 11.05  | Put        |           | 4,062.00000  | 4,107,000         | 30.48      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.05   | Call       |           | 1.00000      | 1,000             | 21.95      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.05   | Put        |           | 2,063.00000  | 2,108,000         | 21.95      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 3.05   | Call       |           | 3,938.00000  | 3,893,000         | 19.73      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value         | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 3.05   | Put        |           | 0.00000      | 0,000             | 19.73      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.10   | Put        |           | 2,113.00000  | 2,158,000         | 22.16      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.10   | Call       |           | 1.00000      | 1,000             | 22.16      | 0.00          | 0                | 500.00        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.50   | Call       |           | 0.00000      | 0,000             | 23.89      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.50   | Put        |           | 2,512.00000  | 2,557,000         | 23.89      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.20   | Call       |           | 1.00000      | 0,000             | 22.60      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.20   | Put        |           | 2,213.00000  | 2,257,000         | 22.60      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.55   | Call       |           | 0.00000      | 0,000             | 24.11      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.55   | Put        |           | 2,562.00000  | 2,607,000         | 24.11      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.80   | Call       |           | 16.00000     | 14,000            | 17.20      | 0.00          | 0                | 2,423.00      |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.80   | Put        |           | 828.00000    | 871,000           | 17.20      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.90   | Put        |           | 1,913.00000  | 1,958,000         | 21.33      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.90   | Call       |           | 1.00000      | 1,000             | 21.33      | 0.00          | 0                | 30,000.00     |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.60   | Put        |           | 641.00000    | 682,000           | 16.45      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.60   | Call       |           | 29.00000     | 25,000            | 16.45      | 0.00          | 0                | 15,000.00     |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.80   | Put        |           | 1,813.00000  | 1,858,000         | 20.95      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.80   | Call       |           | 1.00000      | 1,000             | 20.95      | 0.00          | 0                | 15,000.00     |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.70   | Call       |           | 21.00000     | 18,000            | 16.82      | 0.00          | 0                | 1,000.00      |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.70   | Put        |           | 733.00000    | 775,000           | 16.82      | 0.00          | 0                | 500.00        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.00   | Put        |           | 2,013.00000  | 2,058,000         | 21.73      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.00   | Call       |           | 1.00000      | 1,000             | 21.73      | 0.00          | 0                | 20,000.00     |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.55   | Put        |           | 596.00000    | 636,000           | 16.26      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.55   | Call       |           | 34.00000     | 29,000            | 16.26      | 0.00          | 0                | 6,534.00      |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future |        |            | 7.04020   | 7.08620      |                   | 14.69      | 13,024,370.00 | 1,850            | 54,317.00     |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 8.00   | Call       |           | 76.00000     | 71,000            | 18.65      | 0.00          | 0                | 33,350.00     |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value         | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 8.00   | Put        |           | 990.00000    | 1,031,000         | 18.65      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 8.05   | Call       |           | 71.00000     | 67,000            | 18.86      | 0.00          | 0                | 340.00        |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 8.05   | Put        |           | 1,035.00000  | 1,077,000         | 18.86      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 7.95   | Call       |           | 81.00000     | 76,000            | 18.44      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 7.95   | Put        |           | 945.00000    | 986,000           | 18.44      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 8.50   | Put        |           | 1,457.00000  | 1,501,000         | 20.73      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 8.50   | Call       |           | 43.00000     | 41,000            | 20.73      | 0.00          | 0                | 30,000.00     |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 10.50  | Put        |           | 3,417.00000  | 3,462,000         | 23.78      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 10.50  | Call       |           | 3.00000      | 2,000             | 23.78      | 0.00          | 0                | 30,000.00     |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 7.30   | Put        |           | 411.00000    | 445,000           | 15.73      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 7.30   | Call       |           | 197.00000    | 185,000           | 15.73      | 0.00          | 0                | 33,350.00     |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 8.40   | Put        |           | 1,362.00000  | 1,405,000         | 20.32      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 8.40   | Call       |           | 48.00000     | 45,000            | 20.32      | 0.00          | 0                | 3,000.00      |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 7.50   | Put        |           | 561.00000    | 599,000           | 16.57      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 7.50   | Call       |           | 147.00000    | 139,000           | 16.57      | 0.00          | 0                | 12,000.00     |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 7.55   | Put        |           | 601.00000    | 639,000           | 16.77      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 7.55   | Call       |           | 137.00000    | 129,000           | 16.77      | 0.00          | 0                | 371.00        |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 7.60   | Put        |           | 642.00000    | 681,000           | 16.98      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 7.60   | Call       |           | 128.00000    | 121,000           | 16.98      | 0.00          | 0                | 500.00        |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 7.25   | Put        |           | 376.00000    | 409,000           | 15.52      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 7.25   | Call       |           | 212.00000    | 199,000           | 15.52      | 0.00          | 0                | 7,500.00      |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Future |        |            | 7.13740   | 7.18400      |                   | 14.89      | 11,905,183.20 | 1,668            | 13,955.00     |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Future | 7.45   | Call       |           | 259.00000    | 248,000           | 15.95      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Future | 7.45   | Put        |           | 525.00000    | 561,000           | 15.95      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Future | 7.50   | Call       |           | 245.00000    | 235,000           | 16.13      | 0.00          | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value         | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 13/06/2011 | Foreign Exchange Future | 7.50   | Put        |           | 561.00000    | 598,000           | 16.13      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Future | 7.40   | Call       |           | 273.00000    | 261,000           | 15.78      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Future | 7.40   | Put        |           | 489.00000    | 524,000           | 15.78      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Future | 6.70   | Call       |           | 627.00000    | 598,000           | 14.69      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Future | 6.70   | Put        |           | 143.00000    | 161,000           | 14.69      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Future |        |            | 7.24430   | 7.29090      |                   | 15.22      | 0.00          | 0                | 288.00        |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Future | 8.05   | Call       |           | 225.00000    | 219,000           | 17.71      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Future | 8.05   | Put        |           | 984.00000    | 1,025,000         | 17.71      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Future | 8.10   | Call       |           | 217.00000    | 211,000           | 17.87      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Future | 8.10   | Put        |           | 1,026.00000  | 1,067,000         | 17.87      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Future | 8.00   | Call       |           | 234.00000    | 227,000           | 17.55      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 19/09/2011 | Foreign Exchange Future | 8.00   | Put        |           | 943.00000    | 983,000           | 17.55      | 0.00          | 0                | 0.00          |
| £ / R            | On | 13/12/2010 | Foreign Exchange Future |        |            | 11.01900  | 11.11860     |                   | 12.98      | 11,999,691.00 | 1,089            | 22,777.00     |
| £ / R            | On | 13/12/2010 | Foreign Exchange Future | 11.90  | Call       |           | 56.00000     | 45,000            | 15.23      | 0.00          | 0                | 0.00          |
| £ / R            | On | 13/12/2010 | Foreign Exchange Future | 11.90  | Put        |           | 837.00000    | 926,000           | 15.23      | 0.00          | 0                | 0.00          |
| £ / R            | On | 13/12/2010 | Foreign Exchange Future | 11.85  | Put        |           | 792.00000    | 881,000           | 15.10      | 0.00          | 0                | 0.00          |
| £ / R            | On | 13/12/2010 | Foreign Exchange Future | 11.85  | Call       |           | 61.00000     | 50,000            | 15.10      | 0.00          | 0                | 50.00         |
| £ / R            | On | 14/03/2011 | Foreign Exchange Future |        |            | 11.16610  | 11.26750     |                   | 13.54      | 424,311.80    | 38               | 22,561.00     |
| £ / R            | On | 14/03/2011 | Foreign Exchange Future | 11.80  | Call       |           | 230.00000    | 204,000           | 14.96      | 0.00          | 0                | 0.00          |
| £ / R            | On | 14/03/2011 | Foreign Exchange Future | 11.80  | Put        |           | 763.00000    | 838,000           | 14.96      | 0.00          | 0                | 0.00          |
| £ / R            | On | 14/03/2011 | Foreign Exchange Future | 11.85  | Call       |           | 218.00000    | 194,000           | 15.07      | 0.00          | 0                | 0.00          |
| £ / R            | On | 14/03/2011 | Foreign Exchange Future | 11.85  | Put        |           | 801.00000    | 878,000           | 15.07      | 0.00          | 0                | 0.00          |
| £ / R            | On | 14/03/2011 | Foreign Exchange Future | 11.75  | Call       |           | 241.00000    | 215,000           | 14.85      | 0.00          | 0                | 0.00          |
| £ / R            | On | 14/03/2011 | Foreign Exchange Future | 11.75  | Put        |           | 724.00000    | 799,000           | 14.85      | 0.00          | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value    | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------|------------------|---------------|
| £ / R            | On | 14/03/2011 | Foreign Exchange Future | 11.45  | Put        |           | 512.00000    | 580,000           | 14.20      | 0.00     | 0                | 0.00          |
| £ / R            | On | 14/03/2011 | Foreign Exchange Future | 11.45  | Call       |           | 329.00000    | 296,000           | 14.20      | 0.00     | 0                | 870.00        |
| £ / R            | On | 14/03/2011 | Foreign Exchange Future | 12.55  | Put        |           | 1,394.00000  | 1,479,000         | 16.61      | 0.00     | 0                | 0.00          |
| £ / R            | On | 14/03/2011 | Foreign Exchange Future | 12.55  | Call       |           | 111.00000    | 95,000            | 16.61      | 0.00     | 0                | 870.00        |
| £ / R            | On | 14/03/2011 | Foreign Exchange Future | 12.00  | Put        |           | 921.00000    | 1,000,000         | 15.40      | 0.00     | 0                | 0.00          |
| £ / R            | On | 14/03/2011 | Foreign Exchange Future | 12.00  | Call       |           | 188.00000    | 166,000           | 15.40      | 0.00     | 0                | 150.00        |
| £ / R            | On | 13/06/2011 | Foreign Exchange Future |        |            | 11.31190  | 11.41520     |                   | 13.84      | 0.00     | 0                | 1,510.00      |
| £ / R            | On | 13/06/2011 | Foreign Exchange Future | 11.85  | Call       |           | 366.00000    | 338,000           | 14.83      | 0.00     | 0                | 0.00          |
| £ / R            | On | 13/06/2011 | Foreign Exchange Future | 11.85  | Put        |           | 801.00000    | 876,000           | 14.83      | 0.00     | 0                | 0.00          |
| £ / R            | On | 13/06/2011 | Foreign Exchange Future | 11.90  | Call       |           | 352.00000    | 325,000           | 14.92      | 0.00     | 0                | 0.00          |
| £ / R            | On | 13/06/2011 | Foreign Exchange Future | 11.90  | Put        |           | 837.00000    | 913,000           | 14.92      | 0.00     | 0                | 0.00          |
| £ / R            | On | 13/06/2011 | Foreign Exchange Future | 11.80  | Call       |           | 380.00000    | 351,000           | 14.74      | 0.00     | 0                | 0.00          |
| £ / R            | On | 13/06/2011 | Foreign Exchange Future | 11.80  | Put        |           | 765.00000    | 839,000           | 14.74      | 0.00     | 0                | 0.00          |
| ¥ / R            | On | 13/12/2010 | Foreign Exchange Future |        |            | 0.08380   | 0.08420      |                   | 16.91      | 1,676.00 | 20               | 121.00        |
| ¥ / R            | On | 13/12/2010 | Foreign Exchange Future | 0.09   | Call       |           | 209.00000    | 186,000           | 19.31      | 0.00     | 0                | 0.00          |
| ¥ / R            | On | 13/12/2010 | Foreign Exchange Future | 0.09   | Put        |           | 389.00000    | 406,000           | 19.31      | 0.00     | 0                | 0.00          |
| ¥ / R            | On | 13/12/2010 | Foreign Exchange Future | 0.10   | Call       |           | 41.00000     | 33,000            | 22.69      | 0.00     | 0                | 0.00          |
| ¥ / R            | On | 13/12/2010 | Foreign Exchange Future | 0.10   | Put        |           | 1,221.00000  | 1,253,000         | 22.69      | 0.00     | 0                | 0.00          |
| ¥ / R            | On | 13/12/2010 | Foreign Exchange Future | 0.08   | Call       |           | 853.00000    | 813,000           | 18.37      | 0.00     | 0                | 0.00          |
| ¥ / R            | On | 13/12/2010 | Foreign Exchange Future | 0.08   | Put        |           | 33.00000     | 33,000            | 18.37      | 0.00     | 0                | 0.00          |
| ¥ / R            | On | 14/03/2011 | Foreign Exchange Future |        |            | 0.08510   | 0.08550      |                   | 20.66      | 0.00     | 0                | 0.00          |
| ¥ / R            | On | 14/03/2011 | Foreign Exchange Future | 0.09   | Call       |           | 387.00000    | 359,000           | 19.75      | 0.00     | 0                | 0.00          |
| ¥ / R            | On | 14/03/2011 | Foreign Exchange Future | 0.09   | Put        |           | 537.00000    | 549,000           | 19.75      | 0.00     | 0                | 0.00          |
| ¥ / R            | On | 14/03/2011 | Foreign Exchange Future | 0.10   | Call       |           | 155.00000    | 140,000           | 22.52      | 0.00     | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value      | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|------------|------------------|---------------|
| ¥ / R            | On | 14/03/2011 | Foreign Exchange Future | 0.10   | Put        |           | 1,305.00000  | 1,330,000         | 22.52      | 0.00       | 0                | 0.00          |
| ¥ / R            | On | 14/03/2011 | Foreign Exchange Future | 0.08   | Call       |           | 950.00000    | 910,000           | 17.53      | 0.00       | 0                | 0.00          |
| ¥ / R            | On | 14/03/2011 | Foreign Exchange Future | 0.08   | Put        |           | 100.00000    | 100,000           | 17.53      | 0.00       | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future |        |            | 9.63590   | 9.66630      |                   | 12.45      | 645,605.30 | 67               | 10,458.00     |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.20  | Call       |           | 0.00000      | 0,000             | 33.26      | 0.00       | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.20  | Put        |           | 10,534.00000 | 10,564,000        | 33.26      | 0.00       | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.20  | Call       |           | 0.00000      | 0,000             | 33.26      | 0.00       | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.20  | Put        |           | 8,534.00000  | 8,564,000         | 33.26      | 0.00       | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.20  | Call       |           | 0.00000      | 0,000             | 31.67      | 0.00       | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.20  | Put        |           | 6,534.00000  | 6,564,000         | 31.67      | 0.00       | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.20  | Call       |           | 0.00000      | 0,000             | 26.30      | 0.00       | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.20  | Put        |           | 4,534.00000  | 4,564,000         | 26.30      | 0.00       | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.20  | Call       |           | 1.00000      | 1,000             | 19.96      | 0.00       | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.20  | Put        |           | 2,535.00000  | 2,565,000         | 19.96      | 0.00       | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.20  | Call       |           | 6.00000      | 6,000             | 16.94      | 0.00       | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.20  | Put        |           | 1,540.00000  | 1,570,000         | 16.94      | 0.00       | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.20  | Call       |           | 62.00000     | 56,000            | 14.05      | 0.00       | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.20  | Put        |           | 596.00000    | 620,000           | 14.05      | 0.00       | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.20   | Call       |           | 522.00000    | 496,000           | 12.92      | 0.00       | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.20   | Put        |           | 56.00000     | 60,000            | 12.92      | 0.00       | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.20   | Call       |           | 1,468.00000  | 1,438,000         | 16.09      | 0.00       | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.20   | Put        |           | 2.00000      | 2,000             | 16.09      | 0.00       | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.05  | Call       |           | 1.00000      | 1,000             | 19.49      | 0.00       | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.05  | Put        |           | 2,385.00000  | 2,415,000         | 19.49      | 0.00       | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.25  | Call       |           | 0.00000      | 0,000             | 33.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.25  | Put        |           | 10,584.00000 | 10,614,000        | 33.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.25  | Call       |           | 0.00000      | 0,000             | 33.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.25  | Put        |           | 8,584.00000  | 8,614,000         | 33.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.25  | Call       |           | 0.00000      | 0,000             | 31.73      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.25  | Put        |           | 6,584.00000  | 6,614,000         | 31.73      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.25  | Call       |           | 0.00000      | 0,000             | 26.47      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.25  | Put        |           | 4,584.00000  | 4,614,000         | 26.47      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.25  | Call       |           | 1.00000      | 1,000             | 20.12      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.25  | Put        |           | 2,585.00000  | 2,615,000         | 20.12      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.25  | Call       |           | 5.00000      | 5,000             | 17.09      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.25  | Put        |           | 1,589.00000  | 1,619,000         | 17.09      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.25  | Call       |           | 55.00000     | 50,000            | 14.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.25  | Put        |           | 639.00000    | 664,000           | 14.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.25   | Call       |           | 482.00000    | 456,000           | 12.87      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.25   | Put        |           | 66.00000     | 70,000            | 12.87      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.25   | Call       |           | 1,419.00000  | 1,388,000         | 15.80      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.25   | Put        |           | 3.00000      | 2,000             | 15.80      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.95  | Call       |           | 0.00000      | 0,000             | 33.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.95  | Put        |           | 11,284.00000 | 11,314,000        | 33.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.95  | Call       |           | 0.00000      | 0,000             | 33.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.95  | Put        |           | 9,284.00000  | 9,314,000         | 33.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.95  | Call       |           | 0.00000      | 0,000             | 32.49      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.95  | Put        |           | 7,284.00000  | 7,314,000         | 32.49      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.95  | Call       |           | 0.00000      | 0,000             | 28.77      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.95  | Put        |           | 5,284.00000  | 5,314,000         | 28.77      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.95  | Call       |           | 0.00000      | 0,000             | 22.31      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.95  | Put        |           | 3,284.00000  | 3,314,000         | 22.31      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.95  | Call       |           | 1.00000      | 1,000             | 19.18      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.95  | Put        |           | 2,285.00000  | 2,315,000         | 19.18      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.95  | Call       |           | 11.00000     | 10,000            | 16.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.95  | Put        |           | 1,295.00000  | 1,324,000         | 16.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.95   | Call       |           | 111.00000    | 102,000           | 13.32      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.95   | Put        |           | 395.00000    | 416,000           | 13.32      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.95   | Call       |           | 739.00000    | 710,000           | 13.18      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.95   | Put        |           | 23.00000     | 24,000            | 13.18      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.85  | Call       |           | 0.00000      | 0,000             | 33.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.85  | Put        |           | 11,184.00000 | 11,214,000        | 33.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.85  | Call       |           | 0.00000      | 0,000             | 33.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.85  | Put        |           | 9,184.00000  | 9,214,000         | 33.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.85  | Call       |           | 0.00000      | 0,000             | 32.38      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.85  | Put        |           | 7,184.00000  | 7,214,000         | 32.38      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.85  | Call       |           | 0.00000      | 0,000             | 28.44      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.85  | Put        |           | 5,184.00000  | 5,214,000         | 28.44      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.85  | Call       |           | 0.00000      | 0,000             | 22.00      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.85  | Put        |           | 3,184.00000  | 3,214,000         | 22.00      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.85  | Call       |           | 2.00000      | 2,000             | 18.87      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.85  | Put        |           | 2,186.00000  | 2,216,000         | 18.87      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.85  | Call       |           | 13.00000     | 12,000            | 15.93      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.85  | Put        |           | 1,197.00000  | 1,226,000         | 15.93      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.85   | Call       |           | 140.00000    | 128,000           | 13.03      | 0.00  | 0                | 750.00        |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.85   | Put        |           | 324.00000    | 342,000           | 13.03      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.85   | Call       |           | 831.00000    | 802,000           | 13.29      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.85   | Put        |           | 15.00000     | 16,000            | 13.29      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.00  | Call       |           | 0.00000      | 0,000             | 33.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.00  | Put        |           | 10,334.00000 | 10,364,000        | 33.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.00  | Call       |           | 0.00000      | 0,000             | 33.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.00  | Put        |           | 8,334.00000  | 8,364,000         | 33.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.00  | Call       |           | 0.00000      | 0,000             | 31.45      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.00  | Put        |           | 6,334.00000  | 6,364,000         | 31.45      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.00  | Call       |           | 0.00000      | 0,000             | 25.65      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.00  | Put        |           | 4,334.00000  | 4,364,000         | 25.65      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.00  | Call       |           | 1.00000      | 1,000             | 19.34      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.00  | Put        |           | 2,335.00000  | 2,365,000         | 19.34      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.00  | Call       |           | 10.00000     | 9,000             | 16.36      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.00  | Put        |           | 1,344.00000  | 1,373,000         | 16.36      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.00  | Call       |           | 99.00000     | 90,000            | 13.47      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.00  | Put        |           | 433.00000    | 454,000           | 13.47      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.00   | Call       |           | 694.00000    | 665,000           | 13.13      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.00   | Put        |           | 28.00000     | 29,000            | 13.13      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.00   | Call       |           | 1,668.00000  | 1,637,000         | 17.24      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.00   | Put        |           | 2.00000      | 1,000             | 17.24      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.10  | Call       |           | 0.00000      | 0,000             | 33.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.10  | Put        |           | 10,434.00000 | 10,464,000        | 33.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.10  | Call       |           | 0.00000      | 0,000             | 33.26      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.10  | Put        |           | 8,434.00000  | 8,464,000         | 33.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.10  | Call       |           | 0.00000      | 0,000             | 31.56      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.10  | Put        |           | 6,434.00000  | 6,464,000         | 31.56      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.10  | Call       |           | 0.00000      | 0,000             | 25.97      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.10  | Put        |           | 4,434.00000  | 4,464,000         | 25.97      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.10  | Call       |           | 1.00000      | 1,000             | 19.65      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.10  | Put        |           | 2,435.00000  | 2,465,000         | 19.65      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.10  | Call       |           | 8.00000      | 7,000             | 16.65      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.10  | Put        |           | 1,442.00000  | 1,471,000         | 16.65      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.10  | Call       |           | 79.00000     | 71,000            | 13.76      | 0.00  | 0                | 375.00        |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.10  | Put        |           | 513.00000    | 535,000           | 13.76      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.10   | Call       |           | 606.00000    | 578,000           | 13.03      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.10   | Put        |           | 40.00000     | 42,000            | 13.03      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.10   | Call       |           | 1,568.00000  | 1,538,000         | 16.66      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.10   | Put        |           | 2.00000      | 2,000             | 16.66      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.40  | Call       |           | 0.00000      | 0,000             | 33.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.40  | Put        |           | 10,734.00000 | 10,764,000        | 33.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.40  | Call       |           | 0.00000      | 0,000             | 33.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.40  | Put        |           | 8,734.00000  | 8,764,000         | 33.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.40  | Call       |           | 0.00000      | 0,000             | 31.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.40  | Put        |           | 6,734.00000  | 6,764,000         | 31.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.40  | Call       |           | 0.00000      | 0,000             | 26.96      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.40  | Put        |           | 4,734.00000  | 4,764,000         | 26.96      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.40  | Call       |           | 1.00000      | 1,000             | 20.59      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.40  | Put        |           | 2,735.00000  | 2,765,000         | 20.59      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.40  | Call       |           | 4.00000      | 4,000             | 17.52      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.40  | Put        |           | 1,738.00000  | 1,768,000         | 17.52      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.40  | Call       |           | 39.00000     | 35,000            | 14.62      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.40  | Put        |           | 773.00000    | 799,000           | 14.62      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.40   | Call       |           | 370.00000    | 347,000           | 12.71      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.40   | Put        |           | 104.00000    | 111,000           | 12.71      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.40   | Call       |           | 1,270.00000  | 1,239,000         | 14.94      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.40   | Put        |           | 4.00000      | 3,000             | 14.94      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.55  | Call       |           | 0.00000      | 0,000             | 33.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.55  | Put        |           | 10,884.00000 | 10,914,000        | 33.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.55  | Call       |           | 0.00000      | 0,000             | 33.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.55  | Put        |           | 8,884.00000  | 8,914,000         | 33.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.55  | Call       |           | 0.00000      | 0,000             | 32.05      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.55  | Put        |           | 6,884.00000  | 6,914,000         | 32.05      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.55  | Call       |           | 0.00000      | 0,000             | 27.45      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.55  | Put        |           | 4,884.00000  | 4,914,000         | 27.45      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.55  | Call       |           | 1.00000      | 1,000             | 21.06      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.55  | Put        |           | 2,885.00000  | 2,915,000         | 21.06      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.55  | Call       |           | 3.00000      | 3,000             | 17.96      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.55  | Put        |           | 1,887.00000  | 1,917,000         | 17.96      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.55  | Call       |           | 27.00000     | 24,000            | 15.06      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.55  | Put        |           | 911.00000    | 938,000           | 15.06      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.55   | Call       |           | 272.00000    | 253,000           | 12.56      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.55   | Put        |           | 156.00000    | 167,000           | 12.56      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.55   | Call       |           | 1,121.00000  | 1,091,000         | 14.07      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.55   | Put        |           | 5.00000      | 5,000             | 14.07      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 19.85  | Call       |           | 0.00000      | 0,000             | 33.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 19.85  | Put        |           | 10,184.00000 | 10,214,000        | 33.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 17.85  | Call       |           | 0.00000      | 0,000             | 33.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 17.85  | Put        |           | 8,184.00000  | 8,214,000         | 33.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 15.85  | Call       |           | 0.00000      | 0,000             | 31.29      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 15.85  | Put        |           | 6,184.00000  | 6,214,000         | 31.29      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 13.85  | Call       |           | 0.00000      | 0,000             | 25.15      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 13.85  | Put        |           | 4,184.00000  | 4,214,000         | 25.15      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 7.85   | Call       |           | 1,817.00000  | 1,787,000         | 18.10      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 7.85   | Put        |           | 1.00000      | 1,000             | 18.10      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 19.90  | Call       |           | 0.00000      | 0,000             | 33.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 19.90  | Put        |           | 10,234.00000 | 10,264,000        | 33.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 17.90  | Call       |           | 0.00000      | 0,000             | 33.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 17.90  | Put        |           | 8,234.00000  | 8,264,000         | 33.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 15.90  | Call       |           | 0.00000      | 0,000             | 31.34      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 15.90  | Put        |           | 6,234.00000  | 6,264,000         | 31.34      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 13.90  | Call       |           | 0.00000      | 0,000             | 25.32      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 13.90  | Put        |           | 4,234.00000  | 4,264,000         | 25.32      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.90  | Call       |           | 2.00000      | 1,000             | 19.03      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.90  | Put        |           | 2,236.00000  | 2,265,000         | 19.03      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.90  | Call       |           | 12.00000     | 11,000            | 16.07      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.90  | Put        |           | 1,246.00000  | 1,275,000         | 16.07      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.90   | Call       |           | 125.00000    | 114,000           | 13.18      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.90   | Put        |           | 359.00000    | 378,000           | 13.18      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.90   | Call       |           | 785.00000    | 756,000           | 13.23      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.90   | Put        |           | 19.00000     | 20,000            | 13.23      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 7.90   | Call       |           | 1,767.00000  | 1,737,000         | 17.81      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 7.90   | Put        |           | 1.00000      | 1,000             | 17.81      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 19.95  | Call       |           | 0.00000      | 0,000             | 33.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 19.95  | Put        |           | 10,284.00000 | 10,314,000        | 33.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 17.95  | Call       |           | 0.00000      | 0,000             | 33.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 17.95  | Put        |           | 8,284.00000  | 8,314,000         | 33.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 15.95  | Call       |           | 0.00000      | 0,000             | 31.40      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 15.95  | Put        |           | 6,284.00000  | 6,314,000         | 31.40      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 13.95  | Call       |           | 0.00000      | 0,000             | 25.48      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 13.95  | Put        |           | 4,284.00000  | 4,314,000         | 25.48      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 7.95   | Call       |           | 1,717.00000  | 1,687,000         | 17.52      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 7.95   | Put        |           | 1.00000      | 1,000             | 17.52      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.30  | Put        |           | 683.00000    | 708,000           | 14.33      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.30  | Call       |           | 49.00000     | 44,000            | 14.33      | 0.00  | 0                | 60.00         |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.60   | Call       |           | 243.00000    | 226,000           | 12.50      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.60   | Put        |           | 177.00000    | 190,000           | 12.50      | 0.00  | 0                | 750.00        |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.30   | Call       |           | 443.00000    | 418,000           | 12.82      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.30   | Put        |           | 77.00000     | 82,000            | 12.82      | 0.00  | 0                | 1,125.00      |
| € / R            | On | 14/03/2011 | Foreign Exchange Future |        |            | 9.76330   | 9.79490      |                   | 12.94      | 0.00  | 0                | 12,157.00     |
| € / R            | On | 14/03/2011 | Foreign Exchange Future | 9.80   | Call       |           | 334.00000    | 319,000           | 13.09      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/03/2011 | Foreign Exchange Future | 9.80   | Put        |           | 339.00000    | 356,000           | 13.09      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/03/2011 | Foreign Exchange Future | 9.85   | Call       |           | 314.00000    | 300,000           | 13.24      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/03/2011 | Foreign Exchange Future | 9.85   | Put        |           | 369.00000    | 387,000           | 13.24      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| € / R            | On | 14/03/2011 | Foreign Exchange Future | 9.75   | Call       |           | 358.00000    | 339,000           | 12.94      | 0.00         | 0                | 0.00          |
| € / R            | On | 14/03/2011 | Foreign Exchange Future | 9.75   | Put        |           | 313.00000    | 326,000           | 12.94      | 0.00         | 0                | 0.00          |
| € / R            | On | 14/03/2011 | Foreign Exchange Future | 9.50   | Put        |           | 201.00000    | 211,000           | 12.83      | 0.00         | 0                | 0.00          |
| € / R            | On | 14/03/2011 | Foreign Exchange Future | 9.50   | Call       |           | 496.00000    | 474,000           | 12.83      | 0.00         | 0                | 10,429.00     |
| € / R            | On | 14/03/2011 | Foreign Exchange Future | 10.40  | Put        |           | 769.00000    | 793,000           | 14.89      | 0.00         | 0                | 0.00          |
| € / R            | On | 14/03/2011 | Foreign Exchange Future | 10.40  | Call       |           | 164.00000    | 156,000           | 14.89      | 0.00         | 0                | 14,937.00     |
| € / R            | On | 14/03/2011 | Foreign Exchange Future | 10.50  | Put        |           | 851.00000    | 876,000           | 15.19      | 0.00         | 0                | 0.00          |
| € / R            | On | 14/03/2011 | Foreign Exchange Future | 10.50  | Call       |           | 146.00000    | 139,000           | 15.19      | 0.00         | 0                | 4,508.00      |
| € / R            | On | 13/06/2011 | Foreign Exchange Future |        |            | 9.88830   | 9.92100      |                   | 13.20      | 0.00         | 0                | 5,820.00      |
| € / R            | On | 13/06/2011 | Foreign Exchange Future | 9.80   | Call       |           | 489.00000    | 473,000           | 13.14      | 0.00         | 0                | 0.00          |
| € / R            | On | 13/06/2011 | Foreign Exchange Future | 9.80   | Put        |           | 368.00000    | 385,000           | 13.14      | 0.00         | 0                | 0.00          |
| € / R            | On | 13/06/2011 | Foreign Exchange Future | 9.85   | Call       |           | 464.00000    | 448,000           | 13.17      | 0.00         | 0                | 0.00          |
| € / R            | On | 13/06/2011 | Foreign Exchange Future | 9.85   | Put        |           | 393.00000    | 410,000           | 13.17      | 0.00         | 0                | 0.00          |
| € / R            | On | 13/06/2011 | Foreign Exchange Future | 9.75   | Call       |           | 515.00000    | 498,000           | 13.12      | 0.00         | 0                | 0.00          |
| € / R            | On | 13/06/2011 | Foreign Exchange Future | 9.75   | Put        |           | 344.00000    | 360,000           | 13.12      | 0.00         | 0                | 0.00          |
| AL7T             | On | 04/11/2010 | Index Future            |        |            | 372.52900 | 370.69800    |                   |            | 0.00         | 0                | 38.00         |
| ALBI             | On | 04/11/2010 | Index Future            |        |            | 343.31500 | 341.58900    |                   |            | 0.00         | 0                | 1,297.00      |
| ALBI             | On | 03/02/2011 | Index Future            |        |            | 348.54900 | 346.79800    |                   |            | 0.00         | 0                | 0.00          |
| AU\$ / R         | On | 13/12/2010 | Foreign Exchange Future |        |            | 6.71630   | 6.71990      |                   | 10.62      | 3,606,653.10 | 537              | 14,990.00     |
| AU\$ / R         | On | 13/12/2010 | Foreign Exchange Future | 6.90   | Call       |           | 61.00000     | 60,000            | 11.23      | 0.00         | 0                | 0.00          |
| AU\$ / R         | On | 13/12/2010 | Foreign Exchange Future | 6.90   | Put        |           | 241.00000    | 244,000           | 11.23      | 0.00         | 0                | 0.00          |
| AU\$ / R         | On | 13/12/2010 | Foreign Exchange Future | 6.95   | Put        |           | 279.00000    | 282,000           | 11.38      | 0.00         | 0                | 0.00          |
| AU\$ / R         | On | 13/12/2010 | Foreign Exchange Future | 6.95   | Call       |           | 49.00000     | 48,000            | 11.38      | 0.00         | 0                | 200.00        |



| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn       | 14/03/2011 | Foreign Exchange Future |        |            | 6.73360   | 6.73680      |                   | 11.07      | 0.00  | 0                | 631.00        |
| AU\$ / ROn       | 14/03/2011 | Foreign Exchange Future | 6.70   | Call       |           | 216.00000    | 214,000           | 11.11      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/03/2011 | Foreign Exchange Future | 6.70   | Put        |           | 179.00000    | 180,000           | 11.11      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/03/2011 | Foreign Exchange Future | 6.75   | Call       |           | 190.00000    | 188,000           | 11.07      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/03/2011 | Foreign Exchange Future | 6.75   | Put        |           | 203.00000    | 204,000           | 11.07      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/03/2011 | Foreign Exchange Future | 6.65   | Call       |           | 245.00000    | 241,000           | 11.15      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/03/2011 | Foreign Exchange Future | 6.65   | Put        |           | 158.00000    | 157,000           | 11.15      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 13/06/2011 | Foreign Exchange Future |        |            | 6.74520   | 6.75120      |                   | 11.36      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 13/06/2011 | Foreign Exchange Future | 6.65   | Call       |           | 309.00000    | 302,000           | 11.39      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 13/06/2011 | Foreign Exchange Future | 6.65   | Put        |           | 208.00000    | 207,000           | 11.39      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 13/06/2011 | Foreign Exchange Future | 6.70   | Call       |           | 281.00000    | 276,000           | 11.38      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 13/06/2011 | Foreign Exchange Future | 6.70   | Put        |           | 230.00000    | 231,000           | 11.38      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 13/06/2011 | Foreign Exchange Future | 6.60   | Call       |           | 338.00000    | 330,000           | 11.41      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 13/06/2011 | Foreign Exchange Future | 6.60   | Put        |           | 187.00000    | 185,000           | 11.41      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/09/2011 | Foreign Exchange Future |        |            | 6.75050   | 6.75660      |                   | 11.77      | 0.00  | 0                | 149.00        |
| AU\$ / ROn       | 19/09/2011 | Foreign Exchange Future | 6.65   | Call       |           | 366.00000    | 358,000           | 11.72      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/09/2011 | Foreign Exchange Future | 6.65   | Put        |           | 259.00000    | 258,000           | 11.72      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/09/2011 | Foreign Exchange Future | 6.70   | Call       |           | 339.00000    | 333,000           | 11.73      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/09/2011 | Foreign Exchange Future | 6.70   | Put        |           | 282.00000    | 283,000           | 11.73      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/09/2011 | Foreign Exchange Future | 6.60   | Call       |           | 394.00000    | 385,000           | 11.70      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 19/09/2011 | Foreign Exchange Future | 6.60   | Put        |           | 237.00000    | 235,000           | 11.70      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 13/12/2010 | Foreign Exchange Future |        |            | 6.86170   | 6.86620      |                   | 12.26      | 0.00  | 0                | 821.00        |
| CAD/ ROn         | 13/12/2010 | Foreign Exchange Future | 7.70   | Call       |           | 8.00000      | 10,000            | 15.93      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 13/12/2010 | Foreign Exchange Future | 7.70   | Put        |           | 842.00000    | 848,000           | 15.93      | 0.00  | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| CAD/ ROn         | 13/12/2010 | Foreign Exchange Future | 7.75   | Call       |           | 7.00000      | 8,000             | 16.15      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 13/12/2010 | Foreign Exchange Future | 7.75   | Put        |           | 891.00000    | 896,000           | 16.15      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 13/12/2010 | Foreign Exchange Future | 7.65   | Call       |           | 10.00000     | 11,000            | 15.72      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 13/12/2010 | Foreign Exchange Future | 7.65   | Put        |           | 794.00000    | 799,000           | 15.72      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 14/03/2011 | Foreign Exchange Future |        |            | 6.94150   | 6.94660      |                   | 10.98      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 14/03/2011 | Foreign Exchange Future | 7.05   | Call       |           | 154.00000    | 158,000           | 11.28      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 14/03/2011 | Foreign Exchange Future | 7.05   | Put        |           | 257.00000    | 267,000           | 11.28      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 14/03/2011 | Foreign Exchange Future | 7.10   | Call       |           | 137.00000    | 141,000           | 11.42      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 14/03/2011 | Foreign Exchange Future | 7.10   | Put        |           | 290.00000    | 300,000           | 11.42      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 14/03/2011 | Foreign Exchange Future | 7.00   | Call       |           | 172.00000    | 176,000           | 11.13      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 14/03/2011 | Foreign Exchange Future | 7.00   | Put        |           | 225.00000    | 235,000           | 11.13      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 13/12/2010 | Foreign Exchange Future |        |            | 7.21220   | 7.24170      |                   | 14.79      | 0.00  | 0                | 150.00        |
| CHF / ROn        | 13/12/2010 | Foreign Exchange Future | 7.05   | Call       |           | 297.00000    | 279,000           | 15.18      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 13/12/2010 | Foreign Exchange Future | 7.05   | Put        |           | 105.00000    | 117,000           | 15.18      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 13/12/2010 | Foreign Exchange Future | 7.10   | Call       |           | 265.00000    | 247,000           | 15.05      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 13/12/2010 | Foreign Exchange Future | 7.10   | Put        |           | 123.00000    | 135,000           | 15.05      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 13/12/2010 | Foreign Exchange Future | 7.00   | Call       |           | 332.00000    | 312,000           | 15.32      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 13/12/2010 | Foreign Exchange Future | 7.00   | Put        |           | 90.00000     | 100,000           | 15.32      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 14/03/2011 | Foreign Exchange Future |        |            | 7.32010   | 7.35020      |                   | 14.60      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 14/03/2011 | Foreign Exchange Future | 7.25   | Call       |           | 334.00000    | 316,000           | 14.58      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 14/03/2011 | Foreign Exchange Future | 7.25   | Put        |           | 234.00000    | 246,000           | 14.58      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 14/03/2011 | Foreign Exchange Future | 7.30   | Call       |           | 309.00000    | 291,000           | 14.60      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 14/03/2011 | Foreign Exchange Future | 7.30   | Put        |           | 259.00000    | 271,000           | 14.60      | 0.00  | 0                | 0.00          |
| CHF / ROn        | 14/03/2011 | Foreign Exchange Future | 7.20   | Call       |           | 361.00000    | 342,000           | 14.56      | 0.00  | 0                | 0.00          |

| Contract Details |               |                         | Strike | Call / Put | MTM Yield | Previous MTM  | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|---------------|-------------------|------------|-------|------------------|---------------|
| CHF / R          | On 14/03/2011 | Foreign Exchange Future | 7.20   | Put        |           | 211.00000     | 222,000           | 14.56      | 0.00  | 0                | 0.00          |
| CRD1             | On 04/11/2010 | Index Future            |        |            | 150.68300 | 149.86000     |                   |            | 0.00  | 0                | 2.00          |
| CRD1             | On 03/02/2011 | Index Future            |        |            | 152.90800 | 152.07100     |                   |            | 0.00  | 0                | 0.00          |
| GOVI             | On 04/11/2010 | GOVI                    |        |            | 343.83800 | 342.15500     |                   |            | 0.00  | 0                | 159.00        |
| GOVI             | On 04/11/2010 | GOVI                    | 329.00 | Call       |           | 131,550.00000 | 148,380,000       |            | 0.00  | 0                | 0.00          |
| GOVI             | On 04/11/2010 | GOVI                    | 329.00 | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| GOVI             | On 04/11/2010 | GOVI                    | 329.01 | Call       |           | 131,450.00000 | 148,280,000       |            | 0.00  | 0                | 0.00          |
| GOVI             | On 04/11/2010 | GOVI                    | 329.01 | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| GOVI             | On 04/11/2010 | GOVI                    | 328.99 | Call       |           | 131,650.00000 | 148,480,000       |            | 0.00  | 0                | 0.00          |
| GOVI             | On 04/11/2010 | GOVI                    | 328.99 | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| GVIX             | On 01/01/2029 | LIVE INDEX              |        |            | 110.00000 | 110.00000     |                   |            | 0.00  | 0                | 0.00          |
| ILBI             | On 04/11/2010 | Index Future            |        |            | 398.14200 | 397.89200     |                   |            | 0.00  | 0                | 508.00        |
| ILBI             | On 03/02/2011 | Index Future            |        |            | 404.18400 | 403.93000     |                   |            | 0.00  | 0                | 0.00          |
| J157             | On 15/09/2015 | Interest Rate Swap      |        |            | 8.82200   | 8.82200       |                   | 15.00      | 0.00  | 0                | 0.00          |
| J186             | On 21/12/2026 | Interest Rate Swap      |        |            | 8.68300   | 8.68300       |                   | 15.00      | 0.00  | 0                | 0.00          |
| J201             | On 22/12/2014 | Interest Rate Swap      |        |            | 8.65500   | 8.65500       |                   | 15.00      | 0.00  | 0                | 0.00          |
| J203             | On 15/09/2017 | Interest Rate Swap      |        |            | 8.97500   | 8.97500       |                   | 15.00      | 0.00  | 0                | 0.00          |
| J204             | On 21/12/2018 | Interest Rate Swap      |        |            | 8.96200   | 8.96200       |                   | 15.00      | 0.00  | 0                | 0.00          |
| J207             | On 15/01/2020 | Interest Rate Swap      |        |            | 8.99700   | 8.99700       |                   | 15.00      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                        | Strike | Call / Put | MTM Yield | Previous MTM  | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|------------------------|--------|------------|-----------|---------------|-------------------|------------|-------|------------------|---------------|
| JFRA             | On | 04/11/2010 | Jibar Tradeable Future |        |            | 7.66000   | 7.66000       |                   | 0.38       | 0.00  | 0                | 0.00          |
| JIBAR F          | On | 20/10/2010 | Jibar Tradeable Future |        |            | 6.03300   | 6.06000       |                   |            | 0.00  | 0                | 0.00          |
| JIBAR F          | On | 17/11/2010 | Jibar Tradeable Future |        |            | 6.00100   | 6.01000       |                   |            | 0.00  | 0                | 2,500.00      |
| JIBAR F          | On | 15/12/2010 | Jibar Tradeable Future |        |            | 5.93500   | 5.93000       |                   |            | 0.00  | 0                | 0.00          |
| JIBAR F          | On | 19/01/2011 | Jibar Tradeable Future |        |            | 5.91300   | 5.91000       |                   |            | 0.00  | 0                | 0.00          |
| JIBAR F          | On | 16/02/2011 | Jibar Tradeable Future |        |            | 5.90100   | 5.90000       |                   |            | 0.00  | 0                | 0.00          |
| JIBAR F          | On | 16/03/2011 | Jibar Tradeable Future |        |            | 5.89900   | 5.90000       |                   |            | 0.00  | 0                | 5,500.00      |
| JIBAR F          | On | 15/06/2011 | Jibar Tradeable Future |        |            | 5.99500   | 5.98000       |                   |            | 0.00  | 0                | 4,500.00      |
| JIBAR F          | On | 21/09/2011 | Jibar Tradeable Future |        |            | 6.19800   | 6.18000       |                   |            | 0.00  | 0                | 6,000.00      |
| JIBAR F          | On | 21/12/2011 | Jibar Tradeable Future |        |            | 6.36400   | 6.35000       |                   |            | 0.00  | 0                | 5,200.00      |
| JIBAR F          | On | 20/03/2012 | Jibar Tradeable Future |        |            | 6.57600   | 6.60000       |                   |            | 0.00  | 0                | 0.00          |
| JIBAR F          | On | 20/06/2012 | Jibar Tradeable Future |        |            | 6.83800   | 6.84000       |                   |            | 0.00  | 0                | 0.00          |
| JIBAR F          | On | 19/09/2012 | Jibar Tradeable Future |        |            | 6.89100   | 6.94000       |                   |            | 0.00  | 0                | 2,500.00      |
| JN02             | On | 04/11/2010 | JNOTE                  |        |            | 7.50000   | 7.50000       |                   |            | 0.00  | 0                | 0.00          |
| JN02             | On | 04/11/2010 | JNOTE                  | 7.50   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN02             | On | 04/11/2010 | JNOTE                  | 7.50   | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN02             | On | 04/11/2010 | JNOTE                  | 7.75   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN02             | On | 04/11/2010 | JNOTE                  | 7.75   | Put        |           | 250,000.00000 | 250,000,000       |            | 0.00  | 0                | 0.00          |
| JN02             | On | 04/11/2010 | JNOTE                  | 8.00   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN02             | On | 04/11/2010 | JNOTE                  | 8.00   | Put        |           | 500,000.00000 | 500,000,000       |            | 0.00  | 0                | 0.00          |
| JN05             | On | 04/11/2010 | JNOTE                  |        |            | 7.50000   | 7.50000       |                   |            | 0.00  | 0                | 0.00          |
| JN05             | On | 04/11/2010 | JNOTE                  | 7.50   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN05             | On | 04/11/2010 | JNOTE                  | 7.50   | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |              | Strike | Call / Put | MTM Yield | Previous MTM  | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------|--------|------------|-----------|---------------|-------------------|------------|-------|------------------|---------------|
| JN05             | On | 04/11/2010 | JNOTE        | 8.00   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN05             | On | 04/11/2010 | JNOTE        | 8.00   | Put        |           | 500,000.00000 | 500,000,000       |            | 0.00  | 0                | 0.00          |
| JN05             | On | 04/11/2010 | JNOTE        | 8.25   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN05             | On | 04/11/2010 | JNOTE        | 8.25   | Put        |           | 750,000.00000 | 750,000,000       |            | 0.00  | 0                | 0.00          |
| JN10             | On | 04/11/2010 | JNOTE        |        |            | 7.50000   | 7.50000       |                   |            | 0.00  | 0                | 0.00          |
| JN10             | On | 04/11/2010 | JNOTE        | 7.50   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN10             | On | 04/11/2010 | JNOTE        | 7.50   | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN10             | On | 04/11/2010 | JNOTE        | 7.75   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN10             | On | 04/11/2010 | JNOTE        | 7.75   | Put        |           | 250,000.00000 | 250,000,000       |            | 0.00  | 0                | 0.00          |
| JN10             | On | 04/11/2010 | JNOTE        | 7.25   | Call       |           | 250,000.00000 | 250,000,000       |            | 0.00  | 0                | 0.00          |
| JN10             | On | 04/11/2010 | JNOTE        | 7.25   | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| OTH1             | On | 04/11/2010 | Index Future |        |            | 340.13200 | 338.16500     |                   |            | 0.00  | 0                | 3.00          |
| OTH1             | On | 03/02/2011 | Index Future |        |            | 345.31700 | 343.32200     |                   |            | 0.00  | 0                | 0.00          |
| R157             | On | 04/11/2010 | Bond Future  |        |            | 7.29500   | 7.39000       |                   | 4.25       | 0.00  | 0                | 4,806.00      |
| R157             | On | 04/11/2010 | Bond Future  | 8.50   | Call       |           | 4,993.00000   | 5,432,000         | 4.88       | 0.00  | 0                | 0.00          |
| R157             | On | 04/11/2010 | Bond Future  | 8.50   | Put        |           | 1.00000       | 0,000             | 4.88       | 0.00  | 0                | 0.00          |
| R157             | On | 04/11/2010 | Bond Future  | 8.55   | Call       |           | 5,211.00000   | 5,651,000         | 4.90       | 0.00  | 0                | 0.00          |
| R157             | On | 04/11/2010 | Bond Future  | 8.55   | Put        |           | 0.00000       | 1,000             | 4.90       | 0.00  | 0                | 0.00          |
| R157             | On | 04/11/2010 | Bond Future  | 8.45   | Call       |           | 4,774.00000   | 5,213,000         | 4.85       | 0.00  | 0                | 0.00          |
| R157             | On | 04/11/2010 | Bond Future  | 8.45   | Put        |           | 1.00000       | 1,000             | 4.85       | 0.00  | 0                | 0.00          |
| R157             | On | 04/11/2010 | Bond Future  | 7.50   | Put        |           | 411.00000     | 260,000           | 4.38       | 0.00  | 0                | 0.00          |
| R157             | On | 04/11/2010 | Bond Future  | 7.50   | Call       |           | 917.00000     | 1,206,000         | 4.38       | 0.00  | 0                | 500.00        |
| R157             | On | 03/02/2011 | Bond Future  |        |            | 7.38000   | 7.48100       |                   | 4.25       | 0.00  | 0                | 0.00          |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R157             | On | 03/02/2011 | Bond Future | 7.90   | Call       |           | 2,433.00000  | 2,753,000         | 4.56       | 0.00  | 0                | 0.00          |
| R157             | On | 03/02/2011 | Bond Future | 7.90   | Put        |           | 619.00000    | 497,000           | 4.56       | 0.00  | 0                | 0.00          |
| R157             | On | 03/02/2011 | Bond Future | 7.95   | Call       |           | 2,592.00000  | 2,920,000         | 4.58       | 0.00  | 0                | 0.00          |
| R157             | On | 03/02/2011 | Bond Future | 7.95   | Put        |           | 564.00000    | 449,000           | 4.58       | 0.00  | 0                | 0.00          |
| R157             | On | 03/02/2011 | Bond Future | 7.85   | Call       |           | 2,278.00000  | 2,589,000         | 4.53       | 0.00  | 0                | 0.00          |
| R157             | On | 03/02/2011 | Bond Future | 7.85   | Put        |           | 679.00000    | 547,000           | 4.53       | 0.00  | 0                | 0.00          |
| R157             | On | 05/05/2011 | Bond Future |        |            | 7.46700   | 7.57400      |                   | 4.25       | 0.00  | 0                | 0.00          |
| R157             | On | 05/05/2011 | Bond Future | 7.75   | Call       |           | 2,035.00000  | 2,296,000         | 4.40       | 0.00  | 0                | 0.00          |
| R157             | On | 05/05/2011 | Bond Future | 7.75   | Put        |           | 1,311.00000  | 1,129,000         | 4.40       | 0.00  | 0                | 0.00          |
| R157             | On | 05/05/2011 | Bond Future | 7.80   | Call       |           | 2,158.00000  | 2,427,000         | 4.41       | 0.00  | 0                | 0.00          |
| R157             | On | 05/05/2011 | Bond Future | 7.80   | Put        |           | 1,229.00000  | 1,055,000         | 4.41       | 0.00  | 0                | 0.00          |
| R157             | On | 05/05/2011 | Bond Future | 7.70   | Call       |           | 1,916.00000  | 2,168,000         | 4.38       | 0.00  | 0                | 0.00          |
| R157             | On | 05/05/2011 | Bond Future | 7.70   | Put        |           | 1,397.00000  | 1,206,000         | 4.38       | 0.00  | 0                | 0.00          |
| R157             | On | 05/05/2011 | Bond Future | 7.65   | Call       |           | 1,801.00000  | 2,044,000         | 4.37       | 0.00  | 0                | 0.00          |
| R157             | On | 05/05/2011 | Bond Future | 7.65   | Put        |           | 1,488.00000  | 1,288,000         | 4.37       | 0.00  | 0                | 0.00          |
| R186             | On | 04/11/2010 | Bond Future |        |            | 8.01200   | 8.10000      |                   | 10.75      | 0.00  | 0                | 16,922.00     |
| R186             | On | 04/11/2010 | Bond Future | 9.25   | Call       |           | 11,031.00000 | 11,937,000        | 12.52      | 0.00  | 0                | 0.00          |
| R186             | On | 04/11/2010 | Bond Future | 9.25   | Put        |           | 7.00000      | 4,000             | 12.52      | 0.00  | 0                | 0.00          |
| R186             | On | 04/11/2010 | Bond Future | 9.30   | Call       |           | 11,474.00000 | 12,381,000        | 12.56      | 0.00  | 0                | 0.00          |
| R186             | On | 04/11/2010 | Bond Future | 9.30   | Put        |           | 5.00000      | 2,000             | 12.56      | 0.00  | 0                | 0.00          |
| R186             | On | 04/11/2010 | Bond Future | 9.20   | Call       |           | 10,586.00000 | 11,490,000        | 12.47      | 0.00  | 0                | 0.00          |
| R186             | On | 04/11/2010 | Bond Future | 9.20   | Put        |           | 10.00000     | 4,000             | 12.47      | 0.00  | 0                | 0.00          |
| R186             | On | 04/11/2010 | Bond Future | 8.75   | Put        |           | 119.00000    | 67,000            | 12.09      | 0.00  | 0                | 0.00          |
| R186             | On | 04/11/2010 | Bond Future | 8.75   | Call       |           | 6,540.00000  | 7,397,000         | 12.09      | 0.00  | 0                | 7,900.00      |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM  | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|---------------|-------------------|------------|-------|------------------|---------------|
| R186             | On | 03/02/2011 | Bond Future |        |            | 8.06700   | 8.15700       |                   | 11.00      | 0.00  | 0                | 0.00          |
| R186             | On | 03/02/2011 | Bond Future | 9.00   | Call       |           | 8,853.00000   | 9,626,000         | 12.38      | 0.00  | 0                | 0.00          |
| R186             | On | 03/02/2011 | Bond Future | 9.00   | Put        |           | 749.00000     | 607,000           | 12.38      | 0.00  | 0                | 0.00          |
| R186             | On | 03/02/2011 | Bond Future | 9.05   | Call       |           | 9,242.00000   | 10,026,000        | 12.45      | 0.00  | 0                | 0.00          |
| R186             | On | 03/02/2011 | Bond Future | 9.05   | Put        |           | 683.00000     | 552,000           | 12.45      | 0.00  | 0                | 0.00          |
| R186             | On | 03/02/2011 | Bond Future | 8.95   | Call       |           | 8,467.00000   | 9,229,000         | 12.31      | 0.00  | 0                | 0.00          |
| R186             | On | 03/02/2011 | Bond Future | 8.95   | Put        |           | 821.00000     | 668,000           | 12.31      | 0.00  | 0                | 0.00          |
| R186             | On | 03/02/2011 | Bond Future | 7.75   | Put        |           | 5,607.00000   | 4,976,000         | 10.68      | 0.00  | 0                | 0.00          |
| R186             | On | 03/02/2011 | Bond Future | 7.75   | Call       |           | 1,387.00000   | 1,671,000         | 10.68      | 0.00  | 0                | 3,000.00      |
| R186             | On | 05/05/2011 | Bond Future |        |            | 8.12400   | 8.21600       |                   | 11.25      | 0.00  | 0                | 0.00          |
| R186             | On | 05/05/2011 | Bond Future | 8.75   | Call       |           | 7,538.00000   | 8,178,000         | 12.22      | 0.00  | 0                | 0.00          |
| R186             | On | 05/05/2011 | Bond Future | 8.75   | Put        |           | 2,393.00000   | 2,113,000         | 12.22      | 0.00  | 0                | 0.00          |
| R186             | On | 05/05/2011 | Bond Future | 8.80   | Call       |           | 7,869.00000   | 8,522,000         | 12.29      | 0.00  | 0                | 0.00          |
| R186             | On | 05/05/2011 | Bond Future | 8.80   | Put        |           | 2,259.00000   | 1,992,000         | 12.29      | 0.00  | 0                | 0.00          |
| R186             | On | 05/05/2011 | Bond Future | 8.70   | Call       |           | 7,211.00000   | 7,839,000         | 12.15      | 0.00  | 0                | 0.00          |
| R186             | On | 05/05/2011 | Bond Future | 8.70   | Put        |           | 2,534.00000   | 2,242,000         | 12.15      | 0.00  | 0                | 0.00          |
| R189             | On | 04/11/2010 | Bond Future |        |            | 209.76289 | 209.83606     |                   |            | 0.00  | 0                | 0.00          |
| R189             | On | 04/11/2010 | Bond Future | 1.75   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| R189             | On | 04/11/2010 | Bond Future | 1.75   | Put        |           | 104,542.00000 | 104,539,000       |            | 0.00  | 0                | 0.00          |
| R189             | On | 04/11/2010 | Bond Future | 1.80   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| R189             | On | 04/11/2010 | Bond Future | 1.80   | Put        |           | 104,418.00000 | 104,415,000       |            | 0.00  | 0                | 0.00          |
| R189             | On | 04/11/2010 | Bond Future | 1.70   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| R189             | On | 04/11/2010 | Bond Future | 1.70   | Put        |           | 104,666.00000 | 104,663,000       |            | 0.00  | 0                | 0.00          |
| R197             | On | 04/11/2010 | Bond Future |        |            | 230.62184 | 230.65968     |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike      | Call / Put | MTM Yield | Previous MTM  | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|------------|-----------|---------------|-------------------|------------|-------|------------------|---------------|
| R197             | On | 04/11/2010 | Bond Future | 3.05       | Call      |               | 0.00000           | 0,000      | 0.00  | 0                | 0.00          |
| R197             | On | 04/11/2010 | Bond Future | 3.05       | Put       | 124,018.00000 | 124,017,000       |            | 0.00  | 0                | 0.00          |
| R197             | On | 04/11/2010 | Bond Future | 3.10       | Call      |               | 0.00000           | 0,000      | 0.00  | 0                | 0.00          |
| R197             | On | 04/11/2010 | Bond Future | 3.10       | Put       | 123,401.00000 | 123,401,000       |            | 0.00  | 0                | 0.00          |
| R197             | On | 04/11/2010 | Bond Future | 3.00       | Call      |               | 0.00000           | 0,000      | 0.00  | 0                | 0.00          |
| R197             | On | 04/11/2010 | Bond Future | 3.00       | Put       | 124,638.00000 | 124,637,000       |            | 0.00  | 0                | 0.00          |
| R201             | On | 04/11/2010 | Bond Future |            |           | 7.18300       | 7.27800           | 4.00       | 0.00  | 0                | 1,262.00      |
| R201             | On | 04/11/2010 | Bond Future | 8.50       | Call      | 4,304.00000   | 4,647,000         | 4.44       | 0.00  | 0                | 0.00          |
| R201             | On | 04/11/2010 | Bond Future | 8.50       | Put       | 1.00000       | 0,000             | 4.44       | 0.00  | 0                | 0.00          |
| R201             | On | 04/11/2010 | Bond Future | 8.55       | Call      | 4,475.00000   | 4,819,000         | 4.44       | 0.00  | 0                | 0.00          |
| R201             | On | 04/11/2010 | Bond Future | 8.55       | Put       | 0.00000       | 0,000             | 4.44       | 0.00  | 0                | 0.00          |
| R201             | On | 04/11/2010 | Bond Future | 8.45       | Call      | 4,132.00000   | 4,476,000         | 4.44       | 0.00  | 0                | 0.00          |
| R201             | On | 04/11/2010 | Bond Future | 8.45       | Put       | 0.00000       | 0,000             | 4.44       | 0.00  | 0                | 0.00          |
| R201             | On | 04/11/2010 | Bond Future | 7.50       | Call      | 1,004.00000   | 1,266,000         | 4.11       | 0.00  | 0                | 0.00          |
| R201             | On | 04/11/2010 | Bond Future | 7.50       | Put       | 206.00000     | 124,000           | 4.11       | 0.00  | 0                | 140.00        |
| R201             | On | 04/11/2010 | Bond Future | 7.25       | Put       | 549.00000     | 377,000           | 4.00       | 0.00  | 0                | 0.00          |
| R201             | On | 04/11/2010 | Bond Future | 7.25       | Call      | 448.00000     | 620,000           | 4.00       | 0.00  | 0                | 140.00        |
| R201             | On | 04/11/2010 | Bond Future | 8.00       | Call      | 2,583.00000   | 2,919,000         | 4.33       | 0.00  | 0                | 0.00          |
| R201             | On | 04/11/2010 | Bond Future | 8.00       | Put       | 14.00000      | 6,000             | 4.33       | 0.00  | 0                | 420.00        |
| R201             | On | 04/11/2010 | Bond Future | 6.75       | Put       | 1,956.00000   | 1,634,000         | 3.81       | 0.00  | 0                | 0.00          |
| R201             | On | 04/11/2010 | Bond Future | 6.75       | Call      | 27.00000      | 49,000            | 3.81       | 0.00  | 0                | 420.00        |
| R201             | On | 03/02/2011 | Bond Future |            |           | 7.26100       | 7.36300           | 4.00       | 0.00  | 0                | 0.00          |
| R201             | On | 03/02/2011 | Bond Future | 8.00       | Call      | 2,443.00000   | 2,724,000         | 4.32       | 0.00  | 0                | 0.00          |
| R201             | On | 03/02/2011 | Bond Future | 8.00       | Put       | 301.00000     | 233,000           | 4.32       | 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 | 03/02/2011 | Bond Future | 8.05   | Call       |           | 2,579.00000   | 2,866,000         | 4.34       | 0.00  | 0                | 0.00          |
| R201             | On | 03/02/2011 | Bond Future | 8.05   | Put        |           | 271.00000     | 210,000           | 4.34       | 0.00  | 0                | 0.00          |
| R201             | On | 03/02/2011 | Bond Future | 7.95   | Call       |           | 2,309.00000   | 2,585,000         | 4.30       | 0.00  | 0                | 0.00          |
| R201             | On | 03/02/2011 | Bond Future | 7.95   | Put        |           | 333.00000     | 261,000           | 4.30       | 0.00  | 0                | 0.00          |
| R201             | On | 05/05/2011 | Bond Future |        |            | 7.35100   | 7.45800       |                   | 3.75       | 0.00  | 0                | 0.00          |
| R201             | On | 05/05/2011 | Bond Future | 7.75   | Call       |           | 1,798.00000   | 2,015,000         | 3.94       | 0.00  | 0                | 0.00          |
| R201             | On | 05/05/2011 | Bond Future | 7.75   | Put        |           | 870.00000     | 744,000           | 3.94       | 0.00  | 0                | 0.00          |
| R201             | On | 05/05/2011 | Bond Future | 7.80   | Call       |           | 1,902.00000   | 2,124,000         | 3.96       | 0.00  | 0                | 0.00          |
| R201             | On | 05/05/2011 | Bond Future | 7.80   | Put        |           | 816.00000     | 695,000           | 3.96       | 0.00  | 0                | 0.00          |
| R201             | On | 05/05/2011 | Bond Future | 7.70   | Call       |           | 1,697.00000   | 1,907,000         | 3.92       | 0.00  | 0                | 0.00          |
| R201             | On | 05/05/2011 | Bond Future | 7.70   | Put        |           | 927.00000     | 794,000           | 3.92       | 0.00  | 0                | 0.00          |
| R202             | On | 04/11/2010 | Bond Future |        |            | 169.09695 | 168.76728     |                   |            | 0.00  | 0                | 0.00          |
| R202             | On | 04/11/2010 | Bond Future | 3.05   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| R202             | On | 04/11/2010 | Bond Future | 3.05   | Put        |           | 104,620.00000 | 104,624,000       |            | 0.00  | 0                | 0.00          |
| R202             | On | 04/11/2010 | Bond Future | 3.10   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| R202             | On | 04/11/2010 | Bond Future | 3.10   | Put        |           | 103,766.00000 | 103,770,000       |            | 0.00  | 0                | 0.00          |
| R202             | On | 04/11/2010 | Bond Future | 3.00   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| R202             | On | 04/11/2010 | Bond Future | 3.00   | Put        |           | 105,482.00000 | 105,486,000       |            | 0.00  | 0                | 0.00          |
| R203             | On | 04/11/2010 | Bond Future |        |            | 7.75000   | 7.82900       |                   | 6.25       | 0.00  | 0                | 1,918.00      |
| R203             | On | 04/11/2010 | Bond Future | 9.25   | Call       |           | 7,193.00000   | 7,613,000         | 7.04       | 0.00  | 0                | 0.00          |
| R203             | On | 04/11/2010 | Bond Future | 9.25   | Put        |           | 0.00000       | 0,000             | 7.04       | 0.00  | 0                | 0.00          |
| R203             | On | 04/11/2010 | Bond Future | 9.30   | Call       |           | 7,434.00000   | 7,854,000         | 7.04       | 0.00  | 0                | 0.00          |
| R203             | On | 04/11/2010 | Bond Future | 9.30   | Put        |           | 0.00000       | 0,000             | 7.04       | 0.00  | 0                | 0.00          |
| R203             | On | 04/11/2010 | Bond Future | 9.20   | Call       |           | 6,951.00000   | 7,370,000         | 7.04       | 0.00  | 0                | 0.00          |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R203             | On | 04/11/2010 | Bond Future | 9.20   | Put        |           | 0.00000      | 0,000             | 7.04       | 0.00  | 0                | 0.00          |
| R203             | On | 03/02/2011 | Bond Future |        |            | 7.83100   | 7.91400      |                   | 6.50       | 0.00  | 0                | 0.00          |
| R203             | On | 03/02/2011 | Bond Future | 8.50   | Call       |           | 3,550.00000  | 3,877,000         | 7.08       | 0.00  | 0                | 0.00          |
| R203             | On | 03/02/2011 | Bond Future | 8.50   | Put        |           | 605.00000    | 506,000           | 7.08       | 0.00  | 0                | 0.00          |
| R203             | On | 03/02/2011 | Bond Future | 8.55   | Call       |           | 3,745.00000  | 4,078,000         | 7.12       | 0.00  | 0                | 0.00          |
| R203             | On | 03/02/2011 | Bond Future | 8.55   | Put        |           | 554.00000    | 461,000           | 7.12       | 0.00  | 0                | 0.00          |
| R203             | On | 03/02/2011 | Bond Future | 8.45   | Call       |           | 3,360.00000  | 3,679,000         | 7.04       | 0.00  | 0                | 0.00          |
| R203             | On | 03/02/2011 | Bond Future | 8.45   | Put        |           | 662.00000    | 555,000           | 7.04       | 0.00  | 0                | 0.00          |
| R203             | On | 05/05/2011 | Bond Future |        |            | 7.91400   | 8.00000      |                   | 6.25       | 0.00  | 0                | 0.00          |
| R203             | On | 05/05/2011 | Bond Future | 8.25   | Call       |           | 2,718.00000  | 2,978,000         | 6.61       | 0.00  | 0                | 0.00          |
| R203             | On | 05/05/2011 | Bond Future | 8.25   | Put        |           | 1,492.00000  | 1,326,000         | 6.61       | 0.00  | 0                | 0.00          |
| R203             | On | 05/05/2011 | Bond Future | 8.30   | Call       |           | 2,874.00000  | 3,141,000         | 6.65       | 0.00  | 0                | 0.00          |
| R203             | On | 05/05/2011 | Bond Future | 8.30   | Put        |           | 1,405.00000  | 1,246,000         | 6.65       | 0.00  | 0                | 0.00          |
| R203             | On | 05/05/2011 | Bond Future | 8.20   | Call       |           | 2,567.00000  | 2,819,000         | 6.57       | 0.00  | 0                | 0.00          |
| R203             | On | 05/05/2011 | Bond Future | 8.20   | Put        |           | 1,585.00000  | 1,410,000         | 6.57       | 0.00  | 0                | 0.00          |
| R204             | On | 04/11/2010 | Bond Future |        |            | 7.84200   | 7.93600      |                   | 7.25       | 0.00  | 0                | 2,242.00      |
| R204             | On | 04/11/2010 | Bond Future | 9.25   | Call       |           | 7,406.00000  | 7,964,000         | 8.16       | 0.00  | 0                | 0.00          |
| R204             | On | 04/11/2010 | Bond Future | 9.25   | Put        |           | 0.00000      | 0,000             | 8.16       | 0.00  | 0                | 0.00          |
| R204             | On | 04/11/2010 | Bond Future | 9.30   | Call       |           | 7,674.00000  | 8,232,000         | 8.16       | 0.00  | 0                | 0.00          |
| R204             | On | 04/11/2010 | Bond Future | 9.30   | Put        |           | 1.00000      | 1,000             | 8.16       | 0.00  | 0                | 0.00          |
| R204             | On | 04/11/2010 | Bond Future | 9.20   | Call       |           | 7,138.00000  | 7,695,000         | 8.16       | 0.00  | 0                | 0.00          |
| R204             | On | 04/11/2010 | Bond Future | 9.20   | Put        |           | 1.00000      | 0,000             | 8.16       | 0.00  | 0                | 0.00          |
| R204             | On | 04/11/2010 | Bond Future | 9.00   | Call       |           | 6,055.00000  | 6,611,000         | 8.16       | 0.00  | 0                | 0.00          |
| R204             | On | 04/11/2010 | Bond Future | 9.00   | Put        |           | 3.00000      | 1,000             | 8.16       | 0.00  | 0                | 0.00          |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R204             | On | 03/02/2011 | Bond Future |        |            | 7.91500   | 8.01200      |                   | 7.50       | 0.00  | 0                | 0.00          |
| R204             | On | 03/02/2011 | Bond Future | 8.50   | Call       |           | 3,567.00000  | 3,980,000         | 8.19       | 0.00  | 0                | 0.00          |
| R204             | On | 03/02/2011 | Bond Future | 8.50   | Put        |           | 809.00000    | 662,000           | 8.19       | 0.00  | 0                | 0.00          |
| R204             | On | 03/02/2011 | Bond Future | 8.55   | Call       |           | 3,776.00000  | 4,199,000         | 8.24       | 0.00  | 0                | 0.00          |
| R204             | On | 03/02/2011 | Bond Future | 8.55   | Put        |           | 741.00000    | 604,000           | 8.24       | 0.00  | 0                | 0.00          |
| R204             | On | 03/02/2011 | Bond Future | 8.45   | Call       |           | 3,362.00000  | 3,764,000         | 8.14       | 0.00  | 0                | 0.00          |
| R204             | On | 03/02/2011 | Bond Future | 8.45   | Put        |           | 882.00000    | 724,000           | 8.14       | 0.00  | 0                | 0.00          |
| R204             | On | 05/05/2011 | Bond Future |        |            | 7.99200   | 8.09300      |                   | 7.50       | 0.00  | 0                | 0.00          |
| R204             | On | 05/05/2011 | Bond Future | 8.50   | Call       |           | 3,727.00000  | 4,102,000         | 7.93       | 0.00  | 0                | 0.00          |
| R204             | On | 05/05/2011 | Bond Future | 8.50   | Put        |           | 1,486.00000  | 1,294,000         | 7.93       | 0.00  | 0                | 0.00          |
| R204             | On | 05/05/2011 | Bond Future | 8.55   | Call       |           | 3,913.00000  | 4,296,000         | 7.97       | 0.00  | 0                | 0.00          |
| R204             | On | 05/05/2011 | Bond Future | 8.55   | Put        |           | 1,401.00000  | 1,217,000         | 7.97       | 0.00  | 0                | 0.00          |
| R204             | On | 05/05/2011 | Bond Future | 8.45   | Call       |           | 3,545.00000  | 3,911,000         | 7.89       | 0.00  | 0                | 0.00          |
| R204             | On | 05/05/2011 | Bond Future | 8.45   | Put        |           | 1,576.00000  | 1,375,000         | 7.89       | 0.00  | 0                | 0.00          |
| R206             | On | 04/11/2010 | Bond Future |        |            | 7.00200   | 7.09700      |                   | 3.00       | 0.00  | 0                | 0.00          |
| R206             | On | 04/11/2010 | Bond Future | 8.50   | Call       |           | 3,871.00000  | 4,140,000         | 3.34       | 0.00  | 0                | 0.00          |
| R206             | On | 04/11/2010 | Bond Future | 8.50   | Put        |           | 0.00000      | 0,000             | 3.34       | 0.00  | 0                | 0.00          |
| R206             | On | 04/11/2010 | Bond Future | 8.55   | Call       |           | 4,005.00000  | 4,274,000         | 3.34       | 0.00  | 0                | 0.00          |
| R206             | On | 04/11/2010 | Bond Future | 8.55   | Put        |           | 0.00000      | 0,000             | 3.34       | 0.00  | 0                | 0.00          |
| R206             | On | 04/11/2010 | Bond Future | 8.45   | Call       |           | 3,736.00000  | 4,005,000         | 3.34       | 0.00  | 0                | 0.00          |
| R206             | On | 04/11/2010 | Bond Future | 8.45   | Put        |           | 0.00000      | 0,000             | 3.34       | 0.00  | 0                | 0.00          |
| R206             | On | 04/11/2010 | Bond Future | 7.25   | Call       |           | 619.00000    | 812,000           | 3.08       | 0.00  | 0                | 150.00        |
| R206             | On | 04/11/2010 | Bond Future | 7.25   | Put        |           | 188.00000    | 112,000           | 3.08       | 0.00  | 0                | 150.00        |
| R206             | On | 04/11/2010 | Bond Future | 8.00   | Call       |           | 2,514.00000  | 2,782,000         | 3.34       | 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 | 04/11/2010 | Bond Future | 8.00   | Put        |           | 1.00000      | 1,000             | 3.34       | 0.00  | 0                | 450.00        |
| R206             | On | 04/11/2010 | Bond Future | 6.75   | Put        |           | 1,042.00000  | 814,000           | 2.92       | 0.00  | 0                | 0.00          |
| R206             | On | 04/11/2010 | Bond Future | 6.75   | Call       |           | 56.00000     | 96,000            | 2.92       | 0.00  | 0                | 450.00        |
| R206             | On | 03/02/2011 | Bond Future |        |            | 7.08000   | 7.18400      |                   | 3.00       | 0.00  | 0                | 0.00          |
| R206             | On | 03/02/2011 | Bond Future | 8.00   | Call       |           | 2,240.00000  | 2,478,000         | 3.32       | 0.00  | 0                | 0.00          |
| R206             | On | 03/02/2011 | Bond Future | 8.00   | Put        |           | 132.00000    | 97,000            | 3.32       | 0.00  | 0                | 0.00          |
| R206             | On | 03/02/2011 | Bond Future | 8.05   | Call       |           | 2,351.00000  | 2,593,000         | 3.32       | 0.00  | 0                | 0.00          |
| R206             | On | 03/02/2011 | Bond Future | 8.05   | Put        |           | 115.00000    | 85,000            | 3.32       | 0.00  | 0                | 0.00          |
| R206             | On | 03/02/2011 | Bond Future | 7.95   | Call       |           | 2,129.00000  | 2,364,000         | 3.30       | 0.00  | 0                | 0.00          |
| R206             | On | 03/02/2011 | Bond Future | 7.95   | Put        |           | 148.00000    | 111,000           | 3.30       | 0.00  | 0                | 0.00          |
| R206             | On | 05/05/2011 | Bond Future |        |            | 7.17900   | 7.29000      |                   | 3.00       | 0.00  | 0                | 0.00          |
| R206             | On | 05/05/2011 | Bond Future | 7.50   | Call       |           | 1,231.00000  | 1,392,000         | 3.07       | 0.00  | 0                | 0.00          |
| R206             | On | 05/05/2011 | Bond Future | 7.50   | Put        |           | 727.00000    | 621,000           | 3.07       | 0.00  | 0                | 0.00          |
| R206             | On | 05/05/2011 | Bond Future | 7.55   | Call       |           | 1,305.00000  | 1,471,000         | 3.08       | 0.00  | 0                | 0.00          |
| R206             | On | 05/05/2011 | Bond Future | 7.55   | Put        |           | 682.00000    | 580,000           | 3.08       | 0.00  | 0                | 0.00          |
| R206             | On | 05/05/2011 | Bond Future | 7.45   | Call       |           | 1,161.00000  | 1,316,000         | 3.06       | 0.00  | 0                | 0.00          |
| R206             | On | 05/05/2011 | Bond Future | 7.45   | Put        |           | 777.00000    | 664,000           | 3.06       | 0.00  | 0                | 0.00          |
| R207             | On | 04/11/2010 | Bond Future |        |            | 7.94600   | 8.03400      |                   | 8.25       | 0.00  | 0                | 800.00        |
| R207             | On | 04/11/2010 | Bond Future | 9.25   | Call       |           | 7,176.00000  | 7,723,000         | 9.28       | 0.00  | 0                | 0.00          |
| R207             | On | 04/11/2010 | Bond Future | 9.25   | Put        |           | 1.00000      | 0,000             | 9.28       | 0.00  | 0                | 0.00          |
| R207             | On | 04/11/2010 | Bond Future | 9.30   | Call       |           | 7,456.00000  | 8,003,000         | 9.28       | 0.00  | 0                | 0.00          |
| R207             | On | 04/11/2010 | Bond Future | 9.30   | Put        |           | 1.00000      | 1,000             | 9.28       | 0.00  | 0                | 0.00          |
| R207             | On | 04/11/2010 | Bond Future | 9.20   | Call       |           | 6,896.00000  | 7,442,000         | 9.28       | 0.00  | 0                | 0.00          |
| R207             | On | 04/11/2010 | Bond Future | 9.20   | Put        |           | 2.00000      | 0,000             | 9.28       | 0.00  | 0                | 0.00          |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R207             | On | 04/11/2010 | Bond Future | 9.40   | Call       |           | 8,011.00000  | 8,559,000         | 9.28       | 0.00  | 0                | 0.00          |
| R207             | On | 04/11/2010 | Bond Future | 9.40   | Put        |           | 0.00000      | 0,000             | 9.28       | 0.00  | 0                | 0.00          |
| R207             | On | 03/02/2011 | Bond Future |        |            | 8.01400   | 8.10600      |                   | 8.25       | 0.00  | 0                | 0.00          |
| R207             | On | 03/02/2011 | Bond Future | 8.75   | Call       |           | 4,395.00000  | 4,841,000         | 9.01       | 0.00  | 0                | 0.00          |
| R207             | On | 03/02/2011 | Bond Future | 8.75   | Put        |           | 596.00000    | 482,000           | 9.01       | 0.00  | 0                | 0.00          |
| R207             | On | 03/02/2011 | Bond Future | 8.80   | Call       |           | 4,628.00000  | 5,082,000         | 9.06       | 0.00  | 0                | 0.00          |
| R207             | On | 03/02/2011 | Bond Future | 8.80   | Put        |           | 542.00000    | 437,000           | 9.06       | 0.00  | 0                | 0.00          |
| R207             | On | 03/02/2011 | Bond Future | 8.70   | Call       |           | 4,165.00000  | 4,603,000         | 8.96       | 0.00  | 0                | 0.00          |
| R207             | On | 03/02/2011 | Bond Future | 8.70   | Put        |           | 654.00000    | 532,000           | 8.96       | 0.00  | 0                | 0.00          |
| R207             | On | 05/05/2011 | Bond Future |        |            | 8.08800   | 8.18200      |                   | 8.50       | 0.00  | 0                | 0.00          |
| R207             | On | 05/05/2011 | Bond Future | 8.50   | Call       |           | 3,643.00000  | 3,994,000         | 8.98       | 0.00  | 0                | 0.00          |
| R207             | On | 05/05/2011 | Bond Future | 8.50   | Put        |           | 1,788.00000  | 1,582,000         | 8.98       | 0.00  | 0                | 0.00          |
| R207             | On | 05/05/2011 | Bond Future | 8.55   | Call       |           | 3,831.00000  | 4,191,000         | 9.03       | 0.00  | 0                | 0.00          |
| R207             | On | 05/05/2011 | Bond Future | 8.55   | Put        |           | 1,689.00000  | 1,491,000         | 9.03       | 0.00  | 0                | 0.00          |
| R207             | On | 05/05/2011 | Bond Future | 8.45   | Call       |           | 3,459.00000  | 3,801,000         | 8.93       | 0.00  | 0                | 0.00          |
| R207             | On | 05/05/2011 | Bond Future | 8.45   | Put        |           | 1,893.00000  | 1,677,000         | 8.93       | 0.00  | 0                | 0.00          |
| R208             | On | 04/11/2010 | Bond Future |        |            | 7.99000   | 8.08300      |                   | 9.00       | 0.00  | 0                | 6,325.00      |
| R208             | On | 04/11/2010 | Bond Future | 9.25   | Call       |           | 7,216.00000  | 7,824,000         | 10.16      | 0.00  | 0                | 0.00          |
| R208             | On | 04/11/2010 | Bond Future | 9.25   | Put        |           | 2.00000      | 1,000             | 10.16      | 0.00  | 0                | 0.00          |
| R208             | On | 04/11/2010 | Bond Future | 9.30   | Call       |           | 7,507.00000  | 8,116,000         | 10.16      | 0.00  | 0                | 0.00          |
| R208             | On | 04/11/2010 | Bond Future | 9.30   | Put        |           | 1.00000      | 1,000             | 10.16      | 0.00  | 0                | 0.00          |
| R208             | On | 04/11/2010 | Bond Future | 9.20   | Call       |           | 6,923.00000  | 7,531,000         | 10.16      | 0.00  | 0                | 0.00          |
| R208             | On | 04/11/2010 | Bond Future | 9.20   | Put        |           | 2.00000      | 1,000             | 10.16      | 0.00  | 0                | 0.00          |
| R208             | On | 03/02/2011 | Bond Future |        |            | 8.05500   | 8.15100      |                   | 9.25       | 0.00  | 0                | 0.00          |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R208             | On | 03/02/2011 | Bond Future | 8.75   | Call       |           | 4,477.00000  | 4,954,000         | 10.11      | 0.00  | 0                | 0.00          |
| R208             | On | 03/02/2011 | Bond Future | 8.75   | Put        |           | 753.00000    | 614,000           | 10.11      | 0.00  | 0                | 0.00          |
| R208             | On | 03/02/2011 | Bond Future | 8.80   | Call       |           | 4,715.00000  | 5,202,000         | 10.17      | 0.00  | 0                | 0.00          |
| R208             | On | 03/02/2011 | Bond Future | 8.80   | Put        |           | 689.00000    | 560,000           | 10.17      | 0.00  | 0                | 0.00          |
| R208             | On | 03/02/2011 | Bond Future | 8.70   | Call       |           | 4,242.00000  | 4,709,000         | 10.05      | 0.00  | 0                | 0.00          |
| R208             | On | 03/02/2011 | Bond Future | 8.70   | Put        |           | 821.00000    | 672,000           | 10.05      | 0.00  | 0                | 0.00          |
| R208             | On | 05/05/2011 | Bond Future |        |            | 8.12200   | 8.22000      |                   | 9.25       | 0.00  | 0                | 0.00          |
| R208             | On | 05/05/2011 | Bond Future | 8.50   | Call       |           | 3,632.00000  | 4,016,000         | 9.79       | 0.00  | 0                | 0.00          |
| R208             | On | 05/05/2011 | Bond Future | 8.50   | Put        |           | 1,903.00000  | 1,671,000         | 9.79       | 0.00  | 0                | 0.00          |
| R208             | On | 05/05/2011 | Bond Future | 8.55   | Call       |           | 3,828.00000  | 4,222,000         | 9.85       | 0.00  | 0                | 0.00          |
| R208             | On | 05/05/2011 | Bond Future | 8.55   | Put        |           | 1,794.00000  | 1,573,000         | 9.85       | 0.00  | 0                | 0.00          |
| R208             | On | 05/05/2011 | Bond Future | 8.45   | Call       |           | 3,441.00000  | 3,814,000         | 9.74       | 0.00  | 0                | 0.00          |
| R208             | On | 05/05/2011 | Bond Future | 8.45   | Put        |           | 2,017.00000  | 1,775,000         | 9.74       | 0.00  | 0                | 0.00          |
| R209             | On | 04/11/2010 | Bond Future |        |            | 7.98800   | 8.07500      |                   | 14.25      | 0.00  | 0                | 23,873.00     |
| R209             | On | 04/11/2010 | Bond Future | 9.00   | Call       |           | 7,739.00000  | 8,520,000         | 16.54      | 0.00  | 0                | 0.00          |
| R209             | On | 04/11/2010 | Bond Future | 9.00   | Put        |           | 23.00000     | 11,000            | 16.54      | 0.00  | 0                | 0.00          |
| R209             | On | 04/11/2010 | Bond Future | 9.05   | Call       |           | 8,116.00000  | 8,900,000         | 16.62      | 0.00  | 0                | 0.00          |
| R209             | On | 04/11/2010 | Bond Future | 9.05   | Put        |           | 17.00000     | 9,000             | 16.62      | 0.00  | 0                | 0.00          |
| R209             | On | 04/11/2010 | Bond Future | 8.95   | Call       |           | 7,360.00000  | 8,138,000         | 16.45      | 0.00  | 0                | 0.00          |
| R209             | On | 04/11/2010 | Bond Future | 8.95   | Put        |           | 30.00000     | 15,000            | 16.45      | 0.00  | 0                | 0.00          |
| R209             | On | 04/11/2010 | Bond Future | 8.50   | Call       |           | 3,975.00000  | 4,661,000         | 15.65      | 0.00  | 0                | 0.00          |
| R209             | On | 04/11/2010 | Bond Future | 8.50   | Put        |           | 274.00000    | 167,000           | 15.65      | 0.00  | 0                | 54.00         |
| R209             | On | 04/11/2010 | Bond Future | 8.25   | Put        |           | 752.00000    | 511,000           | 15.19      | 0.00  | 0                | 0.00          |
| R209             | On | 04/11/2010 | Bond Future | 8.25   | Call       |           | 2,310.00000  | 2,861,000         | 15.19      | 0.00  | 0                | 54.00         |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| R209             | On | 04/11/2010 | Bond Future | 9.25   | Call       |           | 9,602.00000  | 10,392,000        | 16.97      | 0.00         | 0                | 0.00          |
| R209             | On | 04/11/2010 | Bond Future | 9.25   | Put        |           | 5.00000      | 3,000             | 16.97      | 0.00         | 0                | 162.00        |
| R209             | On | 04/11/2010 | Bond Future | 7.75   | Put        |           | 3,367.00000  | 2,734,000         | 14.25      | 0.00         | 0                | 0.00          |
| R209             | On | 04/11/2010 | Bond Future | 7.75   | Call       |           | 341.00000    | 501,000           | 14.25      | 0.00         | 0                | 162.00        |
| R209             | On | 03/02/2011 | Bond Future |        |            | 8.02800   | 8.11800      |                   | 15.00      | 0.00         | 0                | 0.00          |
| R209             | On | 03/02/2011 | Bond Future | 9.00   | Call       |           | 8,004.00000  | 8,691,000         | 16.86      | 0.00         | 0                | 0.00          |
| R209             | On | 03/02/2011 | Bond Future | 9.00   | Put        |           | 687.00000    | 561,000           | 16.86      | 0.00         | 0                | 0.00          |
| R209             | On | 03/02/2011 | Bond Future | 9.05   | Call       |           | 8,329.00000  | 9,025,000         | 16.95      | 0.00         | 0                | 0.00          |
| R209             | On | 03/02/2011 | Bond Future | 9.05   | Put        |           | 629.00000    | 513,000           | 16.95      | 0.00         | 0                | 0.00          |
| R209             | On | 03/02/2011 | Bond Future | 8.95   | Call       |           | 7,680.00000  | 8,358,000         | 16.77      | 0.00         | 0                | 0.00          |
| R209             | On | 03/02/2011 | Bond Future | 8.95   | Put        |           | 748.00000    | 614,000           | 16.77      | 0.00         | 0                | 0.00          |
| R209             | On | 05/05/2011 | Bond Future |        |            | 8.06900   | 8.16000      |                   | 15.00      | 0.00         | 0                | 0.00          |
| R209             | On | 05/05/2011 | Bond Future | 8.50   | Call       |           | 5,455.00000  | 5,983,000         | 15.89      | 0.00         | 0                | 0.00          |
| R209             | On | 05/05/2011 | Bond Future | 8.50   | Put        |           | 2,527.00000  | 2,242,000         | 15.89      | 0.00         | 0                | 0.00          |
| R209             | On | 05/05/2011 | Bond Future | 8.55   | Call       |           | 5,727.00000  | 6,267,000         | 15.98      | 0.00         | 0                | 0.00          |
| R209             | On | 05/05/2011 | Bond Future | 8.55   | Put        |           | 2,383.00000  | 2,109,000         | 15.98      | 0.00         | 0                | 0.00          |
| R209             | On | 05/05/2011 | Bond Future | 8.45   | Call       |           | 5,188.00000  | 5,702,000         | 15.80      | 0.00         | 0                | 0.00          |
| R209             | On | 05/05/2011 | Bond Future | 8.45   | Put        |           | 2,680.00000  | 2,380,000         | 15.80      | 0.00         | 0                | 0.00          |
| R209             | On | 04/08/2011 | Bond Future |        |            | 8.10700   | 8.20000      |                   | 15.00      | 0.00         | 0                | 0.00          |
| R209             | On | 04/08/2011 | Bond Future | 8.50   | Call       |           | 6,217.00000  | 6,725,000         | 16.51      | 0.00         | 0                | 0.00          |
| R209             | On | 04/08/2011 | Bond Future | 8.50   | Put        |           | 3,648.00000  | 3,331,000         | 16.51      | 1,698,810.00 | 510              | 0.00          |
| R209             | On | 04/08/2011 | Bond Future | 8.55   | Call       |           | 6,495.00000  | 7,013,000         | 16.67      | 0.00         | 0                | 0.00          |
| R209             | On | 04/08/2011 | Bond Future | 8.55   | Put        |           | 3,510.00000  | 3,204,000         | 16.67      | 0.00         | 0                | 0.00          |
| R209             | On | 04/08/2011 | Bond Future | 8.45   | Call       |           | 5,944.00000  | 6,441,000         | 16.36      | 0.00         | 0                | 0.00          |
| R209             | On | 04/08/2011 | Bond Future | 8.45   | Put        |           | 3,794.00000  | 3,466,000         | 16.36      | 0.00         | 0                | 0.00          |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value      | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|------------|------------------|---------------|
| R209             | On | 04/08/2011 | Bond Future | 10.10  | Call       |           | 15,278.00000 | 15,998,000        | 20.00      | 0.00       | 0                | 0.00          |
| R209             | On | 04/08/2011 | Bond Future | 10.10  | Put        |           | 1,017.00000  | 913,000           | 20.00      | 465,630.00 | 510              | 0.00          |
| R210             | On | 04/11/2010 | Bond Future |        |            | 125.84799 | 125.80714    |                   |            | 0.00       | 0                | 0.00          |
| R210             | On | 04/11/2010 | Bond Future | 3.10   | Call       |           | 0.00000      | 0,000             |            | 0.00       | 0                | 0.00          |
| R210             | On | 04/11/2010 | Bond Future | 3.10   | Put        |           | 91,301.00000 | 91,302,000        |            | 0.00       | 0                | 0.00          |
| R210             | On | 04/11/2010 | Bond Future | 3.15   | Call       |           | 0.00000      | 0,000             |            | 0.00       | 0                | 0.00          |
| R210             | On | 04/11/2010 | Bond Future | 3.15   | Put        |           | 90,662.00000 | 90,663,000        |            | 0.00       | 0                | 0.00          |
| R210             | On | 04/11/2010 | Bond Future | 3.05   | Call       |           | 0.00000      | 0,000             |            | 0.00       | 0                | 0.00          |
| R210             | On | 04/11/2010 | Bond Future | 3.05   | Put        |           | 91,945.00000 | 91,946,000        |            | 0.00       | 0                | 0.00          |
| R211             | On | 04/11/2010 | Bond Future |        |            | 102.73765 | 102.64685    |                   |            | 0.00       | 0                | 0.00          |
| R211             | On | 04/11/2010 | Bond Future | 2.75   | Call       |           | 0.00000      | 0,000             |            | 0.00       | 0                | 0.00          |
| R211             | On | 04/11/2010 | Bond Future | 2.75   | Put        |           | 95,644.00000 | 95,648,000        |            | 0.00       | 0                | 0.00          |
| R211             | On | 04/11/2010 | Bond Future | 2.80   | Call       |           | 0.00000      | 0,000             |            | 0.00       | 0                | 0.00          |
| R211             | On | 04/11/2010 | Bond Future | 2.80   | Put        |           | 95,362.00000 | 95,366,000        |            | 0.00       | 0                | 0.00          |
| R211             | On | 04/11/2010 | Bond Future | 2.70   | Call       |           | 0.00000      | 0,000             |            | 0.00       | 0                | 0.00          |
| R211             | On | 04/11/2010 | Bond Future | 2.70   | Put        |           | 95,926.00000 | 95,931,000        |            | 0.00       | 0                | 0.00          |
| R212             | On | 04/11/2010 | Bond Future |        |            | 2.49300   | 2.64100      |                   |            | 0.00       | 0                | 1,080.00      |
| R212             | On | 04/11/2010 | Bond Future | 3.00   | Call       |           | 3,421.00000  | 4,871,000         |            | 0.00       | 0                | 0.00          |
| R212             | On | 04/11/2010 | Bond Future | 3.00   | Put        |           | 0.00000      | 0,000             |            | 0.00       | 0                | 0.00          |
| R212             | On | 04/11/2010 | Bond Future | 3.05   | Call       |           | 3,887.00000  | 5,337,000         |            | 0.00       | 0                | 0.00          |
| R212             | On | 04/11/2010 | Bond Future | 3.05   | Put        |           | 0.00000      | 0,000             |            | 0.00       | 0                | 0.00          |
| R212             | On | 04/11/2010 | Bond Future | 2.95   | Call       |           | 2,953.00000  | 4,403,000         |            | 0.00       | 0                | 0.00          |
| R212             | On | 04/11/2010 | Bond Future | 2.95   | Put        |           | 0.00000      | 0,000             |            | 0.00       | 0                | 0.00          |



| Contract Details               |    |            | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest       |
|--------------------------------|----|------------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------------|
| TRT1                           | On | 04/11/2010 |        |            | 339.76800 | 338.15500    |                   |            | 0.00                 | 0                | 100.00              |
| TRT1                           | On | 03/02/2011 |        |            | 344.78400 | 343.14500    |                   |            | 0.00                 | 0                | 0.00                |
| <b>Total for Derivatives :</b> |    |            |        |            |           |              |                   |            | <b>80,770,636.00</b> | <b>12,617</b>    | <b>1,046,835.00</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 | 6.25000   | 6.13000   |  |  | 0.00 | 0 | 0.00 |
| R157 | On | 15/09/2015 |  | Spot Bond | 7.30000   | 7.18000   |  |  | 0.00 | 0 | 0.00 |
| R186 | On | 21/12/2026 |  | Spot Bond | 7.97500   | 7.83000   |  |  | 0.00 | 0 | 0.00 |
| R189 | On | 31/03/2013 |  | Spot Bond | 208.57700 | 208.30758 |  |  | 0.00 | 0 | 0.00 |
| R197 | On | 07/12/2023 |  | Spot Bond | 229.59100 | 229.52866 |  |  | 0.00 | 0 | 0.00 |
| R201 | On | 21/12/2014 |  | Spot Bond | 7.24000   | 7.11500   |  |  | 0.00 | 0 | 0.00 |
| R202 | On | 07/12/2033 |  | Spot Bond | 169.66400 | 169.34127 |  |  | 0.00 | 0 | 0.00 |
| R203 | On | 15/09/2017 |  | Spot Bond | 7.71000   | 7.59000   |  |  | 0.00 | 0 | 0.00 |
| R204 | On | 21/12/2018 |  | Spot Bond | 7.83000   | 7.71000   |  |  | 0.00 | 0 | 0.00 |
| R206 | On | 15/01/2014 |  | Spot Bond | 7.03000   | 6.93000   |  |  | 0.00 | 0 | 0.00 |
| R207 | On | 15/01/2020 |  | Spot Bond | 7.94000   | 7.80000   |  |  | 0.00 | 0 | 0.00 |
| R208 | On | 31/03/2021 |  | Spot Bond | 7.97000   | 7.84000   |  |  | 0.00 | 0 | 0.00 |

| Contract Details           |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest       |
|----------------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------------|
| R209                       | On | 31/03/2036 | Spot Bond |        |            | 7.95500   | 7.81000      |                   |            | 0.00                 | 0                | 0.00                |
| R210                       | On | 31/03/2028 | Spot Bond |        |            | 125.04100 | 125.00635    |                   |            | 0.00                 | 0                | 0.00                |
| R211                       | On | 31/01/2017 | Spot Bond |        |            | 101.84600 | 101.81865    |                   |            | 0.00                 | 0                | 0.00                |
| R212                       | On | 31/01/2022 | Spot Bond |        |            | 2.62000   | 2.62000      |                   |            | 0.00                 | 0                | 0.00                |
| <b>Total for j-Bonds :</b> |    |            |           |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0.00</b>         |
| <b>Grand Total:</b>        |    |            |           |        |            |           |              |                   |            | <b>80,770,636.00</b> | <b>12,617</b>    | <b>1,046,835.00</b> |