



Daily MTM Report

Daily summary for: 29/10/2010

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| Derivatives | | | | | | | | | | | | |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | | | 7.00260 | 7.04690 | | 14.74 | 90,494,599.80 | 12,923 | 275,758.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.95 | Call | | 0.00000 | 0,000 | 41.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.95 | Put | | 8,903.00000 | 8,947,000 | 41.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.95 | Call | | 0.00000 | 0,000 | 39.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.95 | Put | | 6,903.00000 | 6,947,000 | 39.40 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.95 | Call | | 0.00000 | 0,000 | 35.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.95 | Put | | 4,903.00000 | 4,947,000 | 35.52 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.95 | Call | | 0.00000 | 0,000 | 28.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.95 | Put | | 2,903.00000 | 2,947,000 | 28.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.95 | Call | | 7.00000 | 5,000 | 18.99 | 0.00 | 0 | 1,000.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.95 | Put | | 910.00000 | 952,000 | 18.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.95 | Call | | 204.00000 | 174,000 | 14.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.95 | Put | | 107.00000 | 121,000 | 14.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.95 | Call | | 1,098.00000 | 1,053,000 | 18.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.95 | Put | | 1.00000 | 0,000 | 18.60 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.95 | Call | | 2,097.00000 | 2,053,000 | 22.91 | 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 | 22.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.95 | Call | | 3,097.00000 | 3,053,000 | 18.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.95 | Put | | 0.00000 | 0,000 | 18.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.55 | Call | | 1.00000 | 1,000 | 21.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.55 | Put | | 1,504.00000 | 1,548,000 | 21.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.00 | Call | | 0.00000 | 0,000 | 41.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.00 | Put | | 8,953.00000 | 8,997,000 | 41.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.00 | Call | | 0.00000 | 0,000 | 39.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.00 | Put | | 6,953.00000 | 6,997,000 | 39.49 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.00 | Call | | 0.00000 | 0,000 | 35.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.00 | Put | | 4,953.00000 | 4,997,000 | 35.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.00 | Call | | 0.00000 | 0,000 | 28.63 | 0.00 | 0 | 300.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.00 | Put | | 2,953.00000 | 2,997,000 | 28.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.00 | Call | | 174.00000 | 146,000 | 14.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.00 | Put | | 127.00000 | 143,000 | 14.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.00 | Call | | 1,048.00000 | 1,004,000 | 18.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.00 | Put | | 1.00000 | 1,000 | 18.36 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.00 | Call | | 2,047.00000 | 2,003,000 | 23.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.00 | Put | | 0.00000 | 0,000 | 23.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.00 | Call | | 3,047.00000 | 3,003,000 | 18.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.00 | Put | | 0.00000 | 0,000 | 18.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.05 | Call | | 0.00000 | 0,000 | 41.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.05 | Put | | 9,003.00000 | 9,047,000 | 41.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.05 | Call | | 0.00000 | 0,000 | 39.58 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.05 | Put | | 7,003.00000 | 7,047,000 | 39.58 | 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 | 35.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.05 | Put | | 5,003.00000 | 5,047,000 | 35.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.05 | Call | | 0.00000 | 0,000 | 28.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.05 | Put | | 3,003.00000 | 3,047,000 | 28.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.05 | Call | | 5.00000 | 4,000 | 19.43 | 0.00 | 0 | 16,000.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.05 | Put | | 1,008.00000 | 1,051,000 | 19.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.05 | Call | | 146.00000 | 125,000 | 14.96 | 0.00 | 0 | 10,534.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.05 | Put | | 149.00000 | 172,000 | 14.96 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.05 | Call | | 998.00000 | 954,000 | 18.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.05 | Put | | 1.00000 | 1,000 | 18.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.05 | Call | | 1,997.00000 | 1,953,000 | 22.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.05 | Put | | 0.00000 | 0,000 | 22.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.05 | Call | | 2,997.00000 | 2,953,000 | 19.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.05 | Put | | 0.00000 | 0,000 | 19.05 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.10 | Call | | 0.00000 | 0,000 | 41.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.10 | Put | | 9,053.00000 | 9,097,000 | 41.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.10 | Call | | 0.00000 | 0,000 | 39.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.10 | Put | | 7,053.00000 | 7,097,000 | 39.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.10 | Call | | 0.00000 | 0,000 | 35.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.10 | Put | | 5,053.00000 | 5,097,000 | 35.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.10 | Call | | 0.00000 | 0,000 | 29.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.10 | Put | | 3,053.00000 | 3,097,000 | 29.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.10 | Call | | 4.00000 | 3,000 | 19.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.10 | Put | | 1,057.00000 | 1,100,000 | 19.66 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.10 | Call | | 125.00000 | 106,000 | 15.18 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.10 | Put | | 178.00000 | 203,000 | 15.18 | 0.00 | 0 | 100.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.10 | Call | | 949.00000 | 905,000 | 18.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.10 | Put | | 2.00000 | 2,000 | 18.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.10 | Call | | 1,947.00000 | 1,903,000 | 22.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.10 | Put | | 0.00000 | 0,000 | 22.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.10 | Call | | 2,947.00000 | 2,903,000 | 19.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.10 | Put | | 0.00000 | 0,000 | 19.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.00 | Call | | 6.00000 | 5,000 | 19.21 | 0.00 | 0 | 27,690.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.00 | Put | | 959.00000 | 1,002,000 | 19.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.15 | Call | | 0.00000 | 0,000 | 41.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.15 | Put | | 9,103.00000 | 9,147,000 | 41.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.15 | Call | | 0.00000 | 0,000 | 39.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.15 | Put | | 7,103.00000 | 7,147,000 | 39.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.15 | Call | | 0.00000 | 0,000 | 35.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.15 | Put | | 5,103.00000 | 5,147,000 | 35.92 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.15 | Call | | 0.00000 | 0,000 | 29.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.15 | Put | | 3,103.00000 | 3,147,000 | 29.38 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.15 | Call | | 4.00000 | 3,000 | 19.88 | 0.00 | 0 | 4,400.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.15 | Put | | 1,107.00000 | 1,150,000 | 19.88 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.15 | Call | | 107.00000 | 90,000 | 15.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.15 | Put | | 210.00000 | 237,000 | 15.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.15 | Call | | 899.00000 | 855,000 | 17.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.15 | Put | | 2.00000 | 2,000 | 17.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.15 | Call | | 1,897.00000 | 1,853,000 | 22.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.15 | Put | | 0.00000 | 0,000 | 22.41 | 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 | | 2,897.00000 | 2,853,000 | 19.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.15 | Put | | 0.00000 | 0,000 | 19.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.20 | Call | | 0.00000 | 0,000 | 41.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.20 | Put | | 9,153.00000 | 9,197,000 | 41.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.20 | Call | | 0.00000 | 0,000 | 39.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.20 | Put | | 7,153.00000 | 7,197,000 | 39.85 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.20 | Call | | 0.00000 | 0,000 | 36.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.20 | Put | | 5,153.00000 | 5,197,000 | 36.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.20 | Call | | 0.00000 | 0,000 | 29.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.20 | Put | | 3,153.00000 | 3,197,000 | 29.62 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.20 | Call | | 3.00000 | 2,000 | 20.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.20 | Put | | 1,156.00000 | 1,199,000 | 20.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.20 | Call | | 91.00000 | 76,000 | 15.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.20 | Put | | 244.00000 | 273,000 | 15.63 | 0.00 | 0 | 3,500.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.20 | Call | | 850.00000 | 806,000 | 17.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.20 | Put | | 3.00000 | 3,000 | 17.64 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.20 | Call | | 1,847.00000 | 1,803,000 | 22.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.20 | Put | | 0.00000 | 0,000 | 22.17 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.20 | Call | | 2,847.00000 | 2,803,000 | 19.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.20 | Put | | 0.00000 | 0,000 | 19.70 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.25 | Call | | 0.00000 | 0,000 | 41.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.25 | Put | | 9,203.00000 | 9,247,000 | 41.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.25 | Call | | 0.00000 | 0,000 | 39.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.25 | Put | | 7,203.00000 | 7,247,000 | 39.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.25 | Call | | 0.00000 | 0,000 | 36.12 | 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 | | 5,203.00000 | 5,247,000 | 36.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.25 | Call | | 0.00000 | 0,000 | 29.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.25 | Put | | 3,203.00000 | 3,247,000 | 29.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.25 | Call | | 3.00000 | 2,000 | 20.33 | 0.00 | 0 | 4,000.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.25 | Put | | 1,206.00000 | 1,249,000 | 20.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.25 | Call | | 78.00000 | 64,000 | 15.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.25 | Put | | 281.00000 | 311,000 | 15.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.25 | Call | | 801.00000 | 758,000 | 17.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.25 | Put | | 4.00000 | 5,000 | 17.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.25 | Call | | 1,797.00000 | 1,753,000 | 21.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.25 | Put | | 0.00000 | 0,000 | 21.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.25 | Call | | 2,797.00000 | 2,753,000 | 19.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.25 | Put | | 0.00000 | 0,000 | 19.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.45 | Call | | 0.00000 | 0,000 | 41.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.45 | Put | | 9,403.00000 | 9,447,000 | 41.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.45 | Call | | 0.00000 | 0,000 | 40.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.45 | Put | | 7,403.00000 | 7,447,000 | 40.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.45 | Call | | 0.00000 | 0,000 | 36.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.45 | Put | | 5,403.00000 | 5,447,000 | 36.53 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.45 | Call | | 0.00000 | 0,000 | 30.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.45 | Put | | 3,403.00000 | 3,447,000 | 30.86 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.45 | Call | | 1.00000 | 1,000 | 21.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.45 | Put | | 1,404.00000 | 1,448,000 | 21.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.45 | Call | | 39.00000 | 32,000 | 16.75 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.45 | Put | | 442.00000 | 479,000 | 16.75 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.45 | Call | | 609.00000 | 567,000 | 16.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.45 | Put | | 12.00000 | 14,000 | 16.73 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.45 | Call | | 1,597.00000 | 1,553,000 | 20.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.45 | Put | | 0.00000 | 0,000 | 20.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.45 | Call | | 2,597.00000 | 2,553,000 | 20.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.45 | Put | | 0.00000 | 0,000 | 20.77 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.40 | Call | | 0.00000 | 0,000 | 41.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.40 | Put | | 9,353.00000 | 9,397,000 | 41.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.40 | Call | | 0.00000 | 0,000 | 40.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.40 | Put | | 7,353.00000 | 7,397,000 | 40.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.40 | Call | | 0.00000 | 0,000 | 36.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.40 | Put | | 5,353.00000 | 5,397,000 | 36.43 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.40 | Call | | 0.00000 | 0,000 | 30.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.40 | Put | | 3,353.00000 | 3,397,000 | 30.61 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.40 | Call | | 2.00000 | 1,000 | 21.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.40 | Put | | 1,355.00000 | 1,398,000 | 21.00 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.40 | Call | | 47.00000 | 38,000 | 16.53 | 0.00 | 0 | 13,307.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.40 | Put | | 400.00000 | 435,000 | 16.53 | 0.00 | 0 | 48,000.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.40 | Call | | 656.00000 | 614,000 | 16.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.40 | Put | | 9.00000 | 11,000 | 16.91 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.40 | Call | | 1,647.00000 | 1,603,000 | 21.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.40 | Put | | 0.00000 | 0,000 | 21.22 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.40 | Call | | 2,647.00000 | 2,603,000 | 20.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.40 | Put | | 0.00000 | 0,000 | 20.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.60 | Call | | 1.00000 | 1,000 | 21.89 | 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 | | 1,554.00000 | 1,598,000 | 21.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.50 | Call | | 0.00000 | 0,000 | 41.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.50 | Put | | 9,453.00000 | 9,497,000 | 41.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.50 | Call | | 0.00000 | 0,000 | 40.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.50 | Put | | 7,453.00000 | 7,497,000 | 40.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.50 | Call | | 0.00000 | 0,000 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.50 | Put | | 5,453.00000 | 5,497,000 | 36.63 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.50 | Call | | 0.00000 | 0,000 | 31.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.50 | Put | | 3,453.00000 | 3,497,000 | 31.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.50 | Call | | 1.00000 | 1,000 | 21.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.50 | Put | | 1,454.00000 | 1,498,000 | 21.45 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.50 | Call | | 33.00000 | 27,000 | 16.97 | 0.00 | 0 | 33,300.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.50 | Put | | 486.00000 | 524,000 | 16.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.50 | Call | | 563.00000 | 521,000 | 16.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.50 | Put | | 16.00000 | 18,000 | 16.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.50 | Call | | 1,547.00000 | 1,503,000 | 20.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.50 | Put | | 0.00000 | 0,000 | 20.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.50 | Call | | 2,547.00000 | 2,503,000 | 20.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.50 | Put | | 0.00000 | 0,000 | 20.98 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.30 | Call | | 2.00000 | 2,000 | 20.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.30 | Put | | 1,255.00000 | 1,299,000 | 20.55 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.85 | Call | | 0.00000 | 0,000 | 41.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.85 | Put | | 8,803.00000 | 8,847,000 | 41.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.85 | Call | | 0.00000 | 0,000 | 39.21 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.85 | Put | | 6,803.00000 | 6,847,000 | 39.21 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.85 | Call | | 0.00000 | 0,000 | 35.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.85 | Put | | 4,803.00000 | 4,847,000 | 35.31 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.85 | Call | | 0.00000 | 0,000 | 27.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.85 | Put | | 2,803.00000 | 2,847,000 | 27.89 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.85 | Call | | 10.00000 | 8,000 | 18.54 | 0.00 | 0 | 14,644.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.85 | Put | | 813.00000 | 855,000 | 18.54 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.85 | Call | | 271.00000 | 237,000 | 15.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.85 | Put | | 74.00000 | 84,000 | 15.28 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.85 | Call | | 1,197.00000 | 1,153,000 | 19.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.85 | Put | | 0.00000 | 0,000 | 19.07 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.85 | Call | | 2,197.00000 | 2,153,000 | 22.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.85 | Put | | 0.00000 | 0,000 | 22.48 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.85 | Call | | 3,197.00000 | 3,153,000 | 18.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.85 | Put | | 0.00000 | 0,000 | 18.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.90 | Call | | 0.00000 | 0,000 | 41.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.90 | Put | | 8,853.00000 | 8,897,000 | 41.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.90 | Call | | 0.00000 | 0,000 | 39.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.90 | Put | | 6,853.00000 | 6,897,000 | 39.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.90 | Call | | 0.00000 | 0,000 | 35.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.90 | Put | | 4,853.00000 | 4,897,000 | 35.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.90 | Call | | 0.00000 | 0,000 | 28.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.90 | Put | | 2,853.00000 | 2,897,000 | 28.14 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.90 | Call | | 8.00000 | 6,000 | 18.76 | 0.00 | 0 | 30,000.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.90 | Put | | 861.00000 | 903,000 | 18.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.90 | Call | | 236.00000 | 204,000 | 15.10 | 0.00 | 0 | 30,000.00 |

| 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 | | 89.00000 | 101,000 | 15.10 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.90 | Call | | 1,147.00000 | 1,103,000 | 18.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.90 | Put | | 0.00000 | 0,000 | 18.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.90 | Call | | 2,147.00000 | 2,103,000 | 22.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.90 | Put | | 0.00000 | 0,000 | 22.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.90 | Call | | 3,147.00000 | 3,103,000 | 18.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.90 | Put | | 0.00000 | 0,000 | 18.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.30 | Call | | 0.00000 | 0,000 | 41.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.30 | Put | | 9,253.00000 | 9,297,000 | 41.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.30 | Call | | 0.00000 | 0,000 | 40.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.30 | Put | | 7,253.00000 | 7,297,000 | 40.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.30 | Call | | 0.00000 | 0,000 | 36.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.30 | Put | | 5,253.00000 | 5,297,000 | 36.23 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.30 | Call | | 0.00000 | 0,000 | 30.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.30 | Put | | 3,253.00000 | 3,297,000 | 30.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.30 | Call | | 66.00000 | 54,000 | 16.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.30 | Put | | 319.00000 | 351,000 | 16.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.30 | Call | | 753.00000 | 709,000 | 17.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.30 | Put | | 6.00000 | 6,000 | 17.27 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.30 | Call | | 1,747.00000 | 1,703,000 | 21.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.30 | Put | | 0.00000 | 0,000 | 21.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.30 | Call | | 2,747.00000 | 2,703,000 | 20.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.30 | Put | | 0.00000 | 0,000 | 20.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.35 | Call | | 0.00000 | 0,000 | 41.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 16.35 | Put | | 9,303.00000 | 9,347,000 | 41.33 | 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 | 40.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 14.35 | Put | | 7,303.00000 | 7,347,000 | 40.13 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.35 | Call | | 0.00000 | 0,000 | 36.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 12.35 | Put | | 5,303.00000 | 5,347,000 | 36.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.35 | Call | | 0.00000 | 0,000 | 30.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 10.35 | Put | | 3,303.00000 | 3,347,000 | 30.37 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.35 | Call | | 2.00000 | 1,000 | 20.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.35 | Put | | 1,305.00000 | 1,348,000 | 20.78 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.35 | Call | | 55.00000 | 45,000 | 16.30 | 0.00 | 0 | 2,040.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.35 | Put | | 358.00000 | 392,000 | 16.30 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.35 | Call | | 704.00000 | 661,000 | 17.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.35 | Put | | 7.00000 | 8,000 | 17.09 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.35 | Call | | 1,697.00000 | 1,653,000 | 21.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 5.35 | Put | | 0.00000 | 0,000 | 21.46 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.35 | Call | | 2,697.00000 | 2,653,000 | 20.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 4.35 | Put | | 0.00000 | 0,000 | 20.34 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.05 | Call | | 0.00000 | 0,000 | 41.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 15.05 | Put | | 8,003.00000 | 8,047,000 | 41.33 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.05 | Call | | 0.00000 | 0,000 | 37.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 13.05 | Put | | 6,003.00000 | 6,047,000 | 37.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.05 | Call | | 0.00000 | 0,000 | 33.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 11.05 | Put | | 4,003.00000 | 4,047,000 | 33.69 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.05 | Call | | 0.00000 | 0,000 | 23.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.05 | Put | | 2,003.00000 | 2,047,000 | 23.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 3.05 | Call | | 3,997.00000 | 3,953,000 | 18.84 | 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 | 18.84 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.10 | Put | | 2,053.00000 | 2,097,000 | 24.18 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.10 | Call | | 0.00000 | 0,000 | 24.18 | 0.00 | 0 | 500.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.50 | Call | | 0.00000 | 0,000 | 26.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.50 | Put | | 2,453.00000 | 2,497,000 | 26.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.20 | Call | | 0.00000 | 0,000 | 24.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.20 | Put | | 2,153.00000 | 2,197,000 | 24.67 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.55 | Call | | 0.00000 | 0,000 | 26.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.55 | Put | | 2,503.00000 | 2,547,000 | 26.41 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.80 | Call | | 12.00000 | 9,000 | 18.32 | 0.00 | 0 | 2,423.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.80 | Put | | 765.00000 | 806,000 | 18.32 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.90 | Put | | 1,853.00000 | 1,897,000 | 23.24 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.90 | Call | | 0.00000 | 0,000 | 23.24 | 0.00 | 0 | 30,000.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.60 | Put | | 576.00000 | 616,000 | 17.42 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.60 | Call | | 23.00000 | 19,000 | 17.42 | 0.00 | 0 | 15,000.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.80 | Put | | 1,754.00000 | 1,797,000 | 22.79 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 8.80 | Call | | 1.00000 | 0,000 | 22.79 | 0.00 | 0 | 15,000.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.70 | Call | | 16.00000 | 13,000 | 17.87 | 0.00 | 0 | 1,000.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.70 | Put | | 669.00000 | 710,000 | 17.87 | 0.00 | 0 | 500.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.00 | Put | | 1,953.00000 | 1,997,000 | 23.68 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 9.00 | Call | | 0.00000 | 0,000 | 23.68 | 0.00 | 0 | 20,000.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.55 | Put | | 531.00000 | 569,000 | 17.20 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/12/2010 | Foreign Exchange Future | 7.55 | Call | | 28.00000 | 22,000 | 17.20 | 0.00 | 0 | 6,534.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | | | 7.09690 | 7.14180 | | 15.12 | 1,021,953.60 | 144 | 59,533.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 8.00 | Call | | 73.00000 | 68,000 | 18.95 | 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 | | 931.00000 | 971,000 | 18.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 8.05 | Call | | 69.00000 | 63,000 | 19.16 | 0.00 | 0 | 340.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 8.05 | Put | | 977.00000 | 1,016,000 | 19.16 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.95 | Call | | 79.00000 | 73,000 | 18.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.95 | Put | | 887.00000 | 926,000 | 18.74 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 8.50 | Put | | 1,397.00000 | 1,439,000 | 21.08 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 8.50 | Call | | 39.00000 | 36,000 | 21.08 | 0.00 | 0 | 30,000.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 10.50 | Put | | 3,360.00000 | 3,405,000 | 24.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 10.50 | Call | | 2.00000 | 2,000 | 24.65 | 0.00 | 0 | 30,000.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.30 | Put | | 364.00000 | 393,000 | 15.97 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.30 | Call | | 206.00000 | 190,000 | 15.97 | 0.00 | 0 | 33,350.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 8.40 | Put | | 1,302.00000 | 1,344,000 | 20.65 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 8.40 | Call | | 44.00000 | 41,000 | 20.65 | 0.00 | 0 | 3,000.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.50 | Put | | 510.00000 | 542,000 | 16.82 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.50 | Call | | 152.00000 | 139,000 | 16.82 | 0.00 | 0 | 12,000.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.55 | Put | | 548.00000 | 582,000 | 17.03 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.55 | Call | | 140.00000 | 129,000 | 17.03 | 0.00 | 0 | 371.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.60 | Put | | 588.00000 | 623,000 | 17.25 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.60 | Call | | 130.00000 | 120,000 | 17.25 | 0.00 | 0 | 500.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.25 | Put | | 331.00000 | 358,000 | 15.76 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.25 | Call | | 223.00000 | 205,000 | 15.76 | 0.00 | 0 | 7,500.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.10 | Put | | 243.00000 | 263,000 | 15.12 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.10 | Call | | 285.00000 | 260,000 | 15.12 | 0.00 | 0 | 1,200.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.40 | Put | | 435.00000 | 466,000 | 16.39 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/03/2011 | Foreign Exchange Future | 7.40 | Call | | 177.00000 | 163,000 | 16.39 | 0.00 | 0 | 65.00 |

| 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 | | | 7.19000 | 7.23540 | | 15.23 | 7,190.00 | 1 | 15,626.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.45 | Call | | 272.00000 | 255,000 | 16.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.45 | Put | | 487.00000 | 515,000 | 16.11 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.50 | Call | | 257.00000 | 241,000 | 16.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.50 | Put | | 522.00000 | 551,000 | 16.29 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.40 | Call | | 288.00000 | 270,000 | 15.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 7.40 | Put | | 453.00000 | 480,000 | 15.93 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.70 | Call | | 664.00000 | 630,000 | 15.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.70 | Put | | 129.00000 | 140,000 | 15.04 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | | | 7.29010 | 7.33580 | | 15.40 | 0.00 | 0 | 288.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.05 | Call | | 229.00000 | 218,000 | 17.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.05 | Put | | 943.00000 | 978,000 | 17.72 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.10 | Call | | 220.00000 | 210,000 | 17.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.10 | Put | | 984.00000 | 1,020,000 | 17.87 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.00 | Call | | 239.00000 | 227,000 | 17.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 19/09/2011 | Foreign Exchange Future | 8.00 | Put | | 903.00000 | 937,000 | 17.56 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | | | 9.28390 | 9.32680 | | 20.06 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.20 | Call | | 1,721.00000 | 1,697,000 | 19.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.20 | Put | | 1,594.00000 | 1,613,000 | 19.99 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.25 | Call | | 1,704.00000 | 1,679,000 | 20.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.25 | Put | | 1,627.00000 | 1,645,000 | 20.02 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.15 | Call | | 1,739.00000 | 1,715,000 | 19.95 | 0.00 | 0 | 0.00 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | 9.15 | Put | | 1,562.00000 | 1,581,000 | 19.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/12/2010 | Foreign Exchange Future | | | 11.19080 | 11.22550 | | 13.93 | 33,572.40 | 3 | 23,500.00 |

| 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 | 11.90 | Call | | 51.00000 | 45,000 | 15.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/12/2010 | Foreign Exchange Future | 11.90 | Put | | 726.00000 | 754,000 | 15.98 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/12/2010 | Foreign Exchange Future | 11.85 | Put | | 682.00000 | 709,000 | 15.83 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/12/2010 | Foreign Exchange Future | 11.85 | Call | | 57.00000 | 50,000 | 15.83 | 0.00 | 0 | 50.00 |
| £ / R | On | 14/03/2011 | Foreign Exchange Future | | | 11.33150 | 11.36650 | | 14.34 | 0.00 | 0 | 22,646.00 |
| £ / R | On | 14/03/2011 | Foreign Exchange Future | 11.80 | Call | | 250.00000 | 237,000 | 15.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/03/2011 | Foreign Exchange Future | 11.80 | Put | | 684.00000 | 706,000 | 15.34 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/03/2011 | Foreign Exchange Future | 11.85 | Call | | 237.00000 | 225,000 | 15.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/03/2011 | Foreign Exchange Future | 11.85 | Put | | 721.00000 | 744,000 | 15.45 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/03/2011 | Foreign Exchange Future | 11.75 | Call | | 264.00000 | 251,000 | 15.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/03/2011 | Foreign Exchange Future | 11.75 | Put | | 648.00000 | 670,000 | 15.23 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/03/2011 | Foreign Exchange Future | 11.45 | Put | | 448.00000 | 466,000 | 14.56 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/03/2011 | Foreign Exchange Future | 11.45 | Call | | 364.00000 | 347,000 | 14.56 | 0.00 | 0 | 870.00 |
| £ / R | On | 14/03/2011 | Foreign Exchange Future | 12.55 | Put | | 1,297.00000 | 1,325,000 | 17.00 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/03/2011 | Foreign Exchange Future | 12.55 | Call | | 113.00000 | 106,000 | 17.00 | 0.00 | 0 | 870.00 |
| £ / R | On | 14/03/2011 | Foreign Exchange Future | 12.00 | Put | | 836.00000 | 860,000 | 15.78 | 0.00 | 0 | 0.00 |
| £ / R | On | 14/03/2011 | Foreign Exchange Future | 12.00 | Call | | 202.00000 | 191,000 | 15.78 | 0.00 | 0 | 150.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | | | 11.46780 | 11.50340 | | 14.29 | 0.00 | 0 | 1,564.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.85 | Call | | 396.00000 | 381,000 | 15.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.85 | Put | | 743.00000 | 763,000 | 15.04 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.90 | Call | | 380.00000 | 366,000 | 15.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.90 | Put | | 777.00000 | 798,000 | 15.14 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.80 | Call | | 412.00000 | 397,000 | 14.95 | 0.00 | 0 | 0.00 |
| £ / R | On | 13/06/2011 | Foreign Exchange Future | 11.80 | Put | | 709.00000 | 729,000 | 14.95 | 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 | | | 0.08690 | 0.08710 | | 17.65 | 76,211.30 | 877 | 885.00 |
| ¥ / R | On | 13/12/2010 | Foreign Exchange Future | 0.09 | Call | | 295.00000 | 281,000 | 19.28 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/12/2010 | Foreign Exchange Future | 0.09 | Put | | 185.00000 | 191,000 | 19.28 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/12/2010 | Foreign Exchange Future | 0.10 | Call | | 42.00000 | 39,000 | 23.06 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/12/2010 | Foreign Exchange Future | 0.10 | Put | | 932.00000 | 949,000 | 23.06 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/12/2010 | Foreign Exchange Future | 0.08 | Call | | 1,115.00000 | 1,095,000 | 19.12 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 13/12/2010 | Foreign Exchange Future | 0.08 | Put | | 5.00000 | 5,000 | 19.12 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | | | 0.08810 | 0.08840 | | 20.25 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | 0.09 | Call | | 489.00000 | 472,000 | 19.45 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | 0.09 | Put | | 349.00000 | 362,000 | 19.45 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | 0.10 | Call | | 187.00000 | 178,000 | 22.33 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | 0.10 | Put | | 1,047.00000 | 1,068,000 | 22.33 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | 0.08 | Call | | 1,180.00000 | 1,152,000 | 17.35 | 0.00 | 0 | 0.00 |
| ¥ / R | On | 14/03/2011 | Foreign Exchange Future | 0.08 | Put | | 40.00000 | 42,000 | 17.35 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | | | 9.72520 | 9.79020 | | 12.28 | 0.00 | 0 | 11,304.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.20 | Call | | 0.00000 | 0,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.20 | Put | | 10,410.00000 | 10,475,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.20 | Call | | 0.00000 | 0,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.20 | Put | | 8,410.00000 | 8,475,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.20 | Call | | 0.00000 | 0,000 | 31.72 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.20 | Put | | 6,410.00000 | 6,475,000 | 31.72 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.20 | Call | | 0.00000 | 0,000 | 28.67 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.20 | Put | | 4,410.00000 | 4,475,000 | 28.67 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.20 | Call | | 0.00000 | 0,000 | 21.44 | 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 | 12.20 | Put | | 2,410.00000 | 2,475,000 | 21.44 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.20 | Call | | 3.00000 | 2,000 | 17.53 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.20 | Put | | 1,413.00000 | 1,477,000 | 17.53 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.20 | Call | | 56.00000 | 43,000 | 14.03 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.20 | Put | | 466.00000 | 518,000 | 14.03 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.20 | Call | | 613.00000 | 553,000 | 13.69 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.20 | Put | | 23.00000 | 28,000 | 13.69 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.20 | Call | | 1,591.00000 | 1,526,000 | 17.23 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.20 | Put | | 1.00000 | 1,000 | 17.23 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.05 | Call | | 0.00000 | 0,000 | 20.79 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.05 | Put | | 2,260.00000 | 2,325,000 | 20.79 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.25 | Call | | 0.00000 | 0,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.25 | Put | | 10,460.00000 | 10,525,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.25 | Call | | 0.00000 | 0,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.25 | Put | | 8,460.00000 | 8,525,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.25 | Call | | 0.00000 | 0,000 | 31.79 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.25 | Put | | 6,460.00000 | 6,525,000 | 31.79 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.25 | Call | | 0.00000 | 0,000 | 28.75 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.25 | Put | | 4,460.00000 | 4,525,000 | 28.75 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.25 | Call | | 0.00000 | 0,000 | 21.65 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.25 | Put | | 2,460.00000 | 2,525,000 | 21.65 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.25 | Call | | 3.00000 | 2,000 | 17.71 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.25 | Put | | 1,463.00000 | 1,527,000 | 17.71 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.25 | Call | | 48.00000 | 37,000 | 14.20 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.25 | Put | | 508.00000 | 562,000 | 14.20 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.25 | Call | | 568.00000 | 509,000 | 13.55 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.25 | Put | | 28.00000 | 34,000 | 13.55 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.25 | Call | | 1,541.00000 | 1,476,000 | 17.01 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.25 | Put | | 1.00000 | 1,000 | 17.01 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.95 | Call | | 0.00000 | 0,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.95 | Put | | 11,160.00000 | 11,225,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.95 | Call | | 0.00000 | 0,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.95 | Put | | 9,160.00000 | 9,225,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.95 | Call | | 0.00000 | 0,000 | 32.82 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.95 | Put | | 7,160.00000 | 7,225,000 | 32.82 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.95 | Call | | 0.00000 | 0,000 | 29.83 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.95 | Put | | 5,160.00000 | 5,225,000 | 29.83 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.95 | Call | | 0.00000 | 0,000 | 24.67 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.95 | Put | | 3,160.00000 | 3,225,000 | 24.67 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.95 | Call | | 1.00000 | 0,000 | 20.36 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.95 | Put | | 2,161.00000 | 2,225,000 | 20.36 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.95 | Call | | 6.00000 | 5,000 | 16.65 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.95 | Put | | 1,166.00000 | 1,230,000 | 16.65 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.95 | Call | | 113.00000 | 91,000 | 13.15 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.95 | Put | | 273.00000 | 316,000 | 13.15 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.95 | Call | | 848.00000 | 785,000 | 14.39 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.95 | Put | | 8.00000 | 10,000 | 14.39 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.85 | Call | | 0.00000 | 0,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.85 | Put | | 11,060.00000 | 11,125,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.85 | Call | | 0.00000 | 0,000 | 33.91 | 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 | 18.85 | Put | | 9,060.00000 | 9,125,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.85 | Call | | 0.00000 | 0,000 | 32.67 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.85 | Put | | 7,060.00000 | 7,125,000 | 32.67 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.85 | Call | | 0.00000 | 0,000 | 29.67 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.85 | Put | | 5,060.00000 | 5,125,000 | 29.67 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.85 | Call | | 0.00000 | 0,000 | 24.24 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.85 | Put | | 3,060.00000 | 3,125,000 | 24.24 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.85 | Call | | 1.00000 | 1,000 | 19.93 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.85 | Put | | 2,061.00000 | 2,126,000 | 19.93 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.85 | Call | | 8.00000 | 6,000 | 16.30 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.85 | Put | | 1,068.00000 | 1,131,000 | 16.30 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.85 | Call | | 147.00000 | 120,000 | 12.80 | 0.00 | 0 | 750.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.85 | Put | | 207.00000 | 245,000 | 12.80 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.85 | Call | | 945.00000 | 882,000 | 14.68 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.85 | Put | | 5.00000 | 7,000 | 14.68 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.00 | Call | | 0.00000 | 0,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.00 | Put | | 10,210.00000 | 10,275,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.00 | Call | | 0.00000 | 0,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.00 | Put | | 8,210.00000 | 8,275,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.00 | Call | | 0.00000 | 0,000 | 31.43 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.00 | Put | | 6,210.00000 | 6,275,000 | 31.43 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.00 | Call | | 0.00000 | 0,000 | 28.36 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.00 | Put | | 4,210.00000 | 4,275,000 | 28.36 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.00 | Call | | 1.00000 | 0,000 | 20.57 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.00 | Put | | 2,211.00000 | 2,275,000 | 20.57 | 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 | 11.00 | Call | | 6.00000 | 4,000 | 16.83 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.00 | Put | | 1,216.00000 | 1,279,000 | 16.83 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.00 | Call | | 98.00000 | 78,000 | 13.33 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.00 | Put | | 308.00000 | 353,000 | 13.33 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.00 | Call | | 800.00000 | 737,000 | 14.25 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.00 | Put | | 10.00000 | 12,000 | 14.25 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.00 | Call | | 1,790.00000 | 1,725,000 | 18.08 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.00 | Put | | 0.00000 | 0,000 | 18.08 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.10 | Call | | 0.00000 | 0,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.10 | Put | | 10,310.00000 | 10,375,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.10 | Call | | 0.00000 | 0,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.10 | Put | | 8,310.00000 | 8,375,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.10 | Call | | 0.00000 | 0,000 | 31.57 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.10 | Put | | 6,310.00000 | 6,375,000 | 31.57 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.10 | Call | | 0.00000 | 0,000 | 28.51 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.10 | Put | | 4,310.00000 | 4,375,000 | 28.51 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.10 | Call | | 0.00000 | 0,000 | 21.01 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.10 | Put | | 2,310.00000 | 2,375,000 | 21.01 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.10 | Call | | 4.00000 | 3,000 | 17.18 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.10 | Put | | 1,314.00000 | 1,378,000 | 17.18 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.10 | Call | | 74.00000 | 58,000 | 13.68 | 0.00 | 0 | 375.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.10 | Put | | 384.00000 | 433,000 | 13.68 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.10 | Call | | 705.00000 | 644,000 | 13.97 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.10 | Put | | 15.00000 | 19,000 | 13.97 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.10 | Call | | 1,690.00000 | 1,625,000 | 17.65 | 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 | 8.10 | Put | | 0.00000 | 0,000 | 17.65 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.40 | Call | | 0.00000 | 0,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.40 | Put | | 10,610.00000 | 10,675,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.40 | Call | | 0.00000 | 0,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.40 | Put | | 8,610.00000 | 8,675,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.40 | Call | | 0.00000 | 0,000 | 32.01 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.40 | Put | | 6,610.00000 | 6,675,000 | 32.01 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.40 | Call | | 0.00000 | 0,000 | 28.98 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.40 | Put | | 4,610.00000 | 4,675,000 | 28.98 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.40 | Call | | 0.00000 | 0,000 | 22.30 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.40 | Put | | 2,610.00000 | 2,675,000 | 22.30 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.40 | Call | | 2.00000 | 1,000 | 18.23 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.40 | Put | | 1,612.00000 | 1,676,000 | 18.23 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.40 | Call | | 31.00000 | 24,000 | 14.73 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.40 | Put | | 641.00000 | 699,000 | 14.73 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.40 | Call | | 440.00000 | 384,000 | 13.12 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.40 | Put | | 50.00000 | 59,000 | 13.12 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.40 | Call | | 1,391.00000 | 1,326,000 | 16.37 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.40 | Put | | 1.00000 | 1,000 | 16.37 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.55 | Call | | 0.00000 | 0,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 20.55 | Put | | 10,760.00000 | 10,825,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.55 | Call | | 0.00000 | 0,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 18.55 | Put | | 8,760.00000 | 8,825,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.55 | Call | | 0.00000 | 0,000 | 32.23 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 16.55 | Put | | 6,760.00000 | 6,825,000 | 32.23 | 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 | 14.55 | Call | | 0.00000 | 0,000 | 29.21 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 14.55 | Put | | 4,760.00000 | 4,825,000 | 29.21 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.55 | Call | | 0.00000 | 0,000 | 22.94 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 12.55 | Put | | 2,760.00000 | 2,825,000 | 22.94 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.55 | Call | | 1.00000 | 1,000 | 18.76 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.55 | Put | | 1,761.00000 | 1,826,000 | 18.76 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.55 | Call | | 20.00000 | 15,000 | 15.25 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.55 | Put | | 780.00000 | 840,000 | 15.25 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.55 | Call | | 324.00000 | 273,000 | 12.70 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.55 | Put | | 84.00000 | 98,000 | 12.70 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.55 | Call | | 1,242.00000 | 1,177,000 | 15.74 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.55 | Put | | 2.00000 | 2,000 | 15.74 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.85 | Call | | 0.00000 | 0,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.85 | Put | | 10,060.00000 | 10,125,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.85 | Call | | 0.00000 | 0,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.85 | Put | | 8,060.00000 | 8,125,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.85 | Call | | 0.00000 | 0,000 | 31.21 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.85 | Put | | 6,060.00000 | 6,125,000 | 31.21 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.85 | Call | | 0.00000 | 0,000 | 28.13 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.85 | Put | | 4,060.00000 | 4,125,000 | 28.13 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.85 | Call | | 1,940.00000 | 1,875,000 | 18.71 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.85 | Put | | 0.00000 | 0,000 | 18.71 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.90 | Call | | 0.00000 | 0,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.90 | Put | | 10,110.00000 | 10,175,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.90 | Call | | 0.00000 | 0,000 | 33.91 | 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 | 17.90 | Put | | 8,110.00000 | 8,175,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.90 | Call | | 0.00000 | 0,000 | 31.28 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.90 | Put | | 6,110.00000 | 6,175,000 | 31.28 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.90 | Call | | 0.00000 | 0,000 | 28.21 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.90 | Put | | 4,110.00000 | 4,175,000 | 28.21 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.90 | Call | | 1.00000 | 0,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 11.90 | Put | | 2,111.00000 | 2,175,000 | 20.14 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.90 | Call | | 7.00000 | 5,000 | 16.48 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.90 | Put | | 1,117.00000 | 1,180,000 | 16.48 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.90 | Call | | 129.00000 | 104,000 | 12.98 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.90 | Put | | 239.00000 | 279,000 | 12.98 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.90 | Call | | 896.00000 | 833,000 | 14.53 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 8.90 | Put | | 6.00000 | 8,000 | 14.53 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.90 | Call | | 1,890.00000 | 1,825,000 | 18.50 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.90 | Put | | 0.00000 | 0,000 | 18.50 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.95 | Call | | 0.00000 | 0,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 19.95 | Put | | 10,160.00000 | 10,225,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.95 | Call | | 0.00000 | 0,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 17.95 | Put | | 8,160.00000 | 8,225,000 | 33.91 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.95 | Call | | 0.00000 | 0,000 | 31.35 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 15.95 | Put | | 6,160.00000 | 6,225,000 | 31.35 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.95 | Call | | 0.00000 | 0,000 | 28.28 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 13.95 | Put | | 4,160.00000 | 4,225,000 | 28.28 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.95 | Call | | 1,840.00000 | 1,775,000 | 18.29 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 7.95 | Put | | 0.00000 | 0,000 | 18.29 | 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 | 10.30 | Put | | 552.00000 | 607,000 | 14.38 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 10.30 | Call | | 42.00000 | 32,000 | 14.38 | 0.00 | 0 | 60.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.60 | Call | | 289.00000 | 240,000 | 12.56 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.60 | Put | | 99.00000 | 115,000 | 12.56 | 0.00 | 0 | 750.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.30 | Call | | 524.00000 | 466,000 | 13.40 | 0.00 | 0 | 0.00 |
| € / R | On | 13/12/2010 | Foreign Exchange Future | 9.30 | Put | | 34.00000 | 41,000 | 13.40 | 0.00 | 0 | 1,125.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | | | 9.84180 | 9.90730 | | 13.12 | 0.00 | 0 | 11,800.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.80 | Call | | 371.00000 | 335,000 | 13.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.80 | Put | | 264.00000 | 293,000 | 13.10 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.85 | Call | | 346.00000 | 310,000 | 13.12 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.85 | Put | | 289.00000 | 318,000 | 13.12 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.75 | Call | | 399.00000 | 360,000 | 13.08 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.75 | Put | | 242.00000 | 268,000 | 13.08 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.50 | Put | | 146.00000 | 165,000 | 13.01 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 9.50 | Call | | 553.00000 | 507,000 | 13.01 | 0.00 | 0 | 10,429.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 10.40 | Put | | 662.00000 | 709,000 | 14.78 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 10.40 | Call | | 169.00000 | 151,000 | 14.78 | 0.00 | 0 | 14,937.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 10.50 | Put | | 742.00000 | 791,000 | 15.09 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 10.50 | Call | | 149.00000 | 133,000 | 15.09 | 0.00 | 0 | 4,508.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 10.10 | Put | | 441.00000 | 481,000 | 13.87 | 0.00 | 0 | 0.00 |
| € / R | On | 14/03/2011 | Foreign Exchange Future | 10.10 | Call | | 248.00000 | 223,000 | 13.87 | 0.00 | 0 | 100.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | | | 9.95480 | 10.02060 | | 13.25 | 9,954.80 | 1 | 5,820.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.80 | Call | | 531.00000 | 492,000 | 13.19 | 0.00 | 0 | 0.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.80 | Put | | 310.00000 | 337,000 | 13.19 | 0.00 | 0 | 0.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.85 | Call | | 504.00000 | 466,000 | 13.21 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.85 | Put | | 333.00000 | 361,000 | 13.21 | 0.00 | 0 | 0.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.75 | Call | | 559.00000 | 518,000 | 13.17 | 0.00 | 0 | 0.00 |
| € / R | On | 13/06/2011 | Foreign Exchange Future | 9.75 | Put | | 288.00000 | 313,000 | 13.17 | 0.00 | 0 | 0.00 |
| AL7T | On | 04/11/2010 | Index Future | | | 374.90300 | 373.65900 | | | 0.00 | 0 | 38.00 |
| AL7T | On | 03/02/2011 | Index Future | | | 380.53800 | 379.33700 | | | 0.00 | 0 | 0.00 |
| ALBI | On | 04/11/2010 | Index Future | | | 344.94900 | 344.07600 | | | 883,069,440.00 | 256 | 1,058.00 |
| ALBI | On | 03/02/2011 | Index Future | | | 350.13300 | 349.30400 | | | 857,825,850.00 | 245 | 245.00 |
| ALBI | On | 05/05/2011 | Index Future | | | 355.37800 | 354.53300 | | | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 13/12/2010 | Foreign Exchange Future | | | 6.82230 | 6.86130 | | 10.49 | 682,230.00 | 100 | 14,465.00 |
| AU\$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.90 | Call | | 88.00000 | 73,000 | 11.22 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.90 | Put | | 127.00000 | 151,000 | 11.22 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.95 | Put | | 161.00000 | 187,000 | 11.58 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 13/12/2010 | Foreign Exchange Future | 6.95 | Call | | 72.00000 | 59,000 | 11.58 | 0.00 | 0 | 200.00 |
| AU\$ / R | On | 14/03/2011 | Foreign Exchange Future | | | 6.83660 | 6.87560 | | 10.94 | 0.00 | 0 | 859.00 |
| AU\$ / R | On | 14/03/2011 | Foreign Exchange Future | 6.70 | Call | | 295.00000 | 270,000 | 11.77 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 14/03/2011 | Foreign Exchange Future | 6.70 | Put | | 119.00000 | 133,000 | 11.77 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 14/03/2011 | Foreign Exchange Future | 6.75 | Call | | 260.00000 | 237,000 | 11.49 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 14/03/2011 | Foreign Exchange Future | 6.75 | Put | | 134.00000 | 150,000 | 11.49 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 14/03/2011 | Foreign Exchange Future | 6.65 | Call | | 331.00000 | 305,000 | 12.05 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 14/03/2011 | Foreign Exchange Future | 6.65 | Put | | 105.00000 | 118,000 | 12.05 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Future | | | 6.84570 | 6.88470 | | 11.01 | 0.00 | 0 | 20.00 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.65 | Call | | 393.00000 | 362,000 | 11.90 | 0.00 | 0 | 0.00 |
| AU\$ / R | On | 13/06/2011 | Foreign Exchange Future | 6.65 | Put | | 158.00000 | 166,000 | 11.90 | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------|------------------|---------------|
| AU\$ / ROn | 13/06/2011 | Foreign Exchange Future | 6.70 | Call | | 358.00000 | 328,000 | 11.68 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 13/06/2011 | Foreign Exchange Future | 6.70 | Put | | 173.00000 | 182,000 | 11.68 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 13/06/2011 | Foreign Exchange Future | 6.60 | Call | | 429.00000 | 398,000 | 12.12 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 13/06/2011 | Foreign Exchange Future | 6.60 | Put | | 144.00000 | 152,000 | 12.12 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | | | 6.85130 | 6.89040 | | 11.18 | 0.00 | 0 | 149.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.65 | Call | | 441.00000 | 412,000 | 11.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.65 | Put | | 201.00000 | 211,000 | 11.85 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.70 | Call | | 408.00000 | 380,000 | 11.69 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.70 | Put | | 218.00000 | 229,000 | 11.69 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.60 | Call | | 476.00000 | 446,000 | 12.02 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 19/09/2011 | Foreign Exchange Future | 6.60 | Put | | 186.00000 | 195,000 | 12.02 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | | | 7.34520 | 7.38690 | | 12.74 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.30 | Call | | 885.00000 | 860,000 | 12.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.30 | Put | | 798.00000 | 815,000 | 12.70 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.35 | Call | | 865.00000 | 840,000 | 12.74 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.35 | Put | | 828.00000 | 845,000 | 12.74 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.25 | Call | | 906.00000 | 881,000 | 12.67 | 0.00 | 0 | 0.00 |
| AU\$ / ROn | 14/12/2015 | Foreign Exchange Future | 7.25 | Put | | 769.00000 | 786,000 | 12.67 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/12/2010 | Foreign Exchange Future | | | 6.87790 | 6.87510 | | 10.51 | 68,779.00 | 10 | 696.00 |
| CAD/ ROn | 13/12/2010 | Foreign Exchange Future | 7.70 | Call | | 3.00000 | 3,000 | 15.60 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/12/2010 | Foreign Exchange Future | 7.70 | Put | | 828.00000 | 825,000 | 15.60 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/12/2010 | Foreign Exchange Future | 7.75 | Call | | 2.00000 | 2,000 | 15.90 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/12/2010 | Foreign Exchange Future | 7.75 | Put | | 877.00000 | 874,000 | 15.90 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 13/12/2010 | Foreign Exchange Future | 7.65 | Call | | 4.00000 | 3,000 | 15.30 | 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 | 7.65 | Put | | 779.00000 | 775,000 | 15.30 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | | | 6.95410 | 6.95090 | | 10.98 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | 7.05 | Call | | 149.00000 | 149,000 | 11.31 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | 7.05 | Put | | 248.00000 | 245,000 | 11.31 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | 7.10 | Call | | 132.00000 | 132,000 | 11.47 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | 7.10 | Put | | 281.00000 | 278,000 | 11.47 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | 7.00 | Call | | 168.00000 | 167,000 | 11.14 | 0.00 | 0 | 0.00 |
| CAD/ ROn | 14/03/2011 | Foreign Exchange Future | 7.00 | Put | | 217.00000 | 213,000 | 11.14 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/12/2010 | Foreign Exchange Future | | | 7.12050 | 7.17010 | | 13.93 | 0.00 | 0 | 150.00 |
| CHF / ROn | 13/12/2010 | Foreign Exchange Future | 7.05 | Call | | 213.00000 | 179,000 | 14.17 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/12/2010 | Foreign Exchange Future | 7.05 | Put | | 93.00000 | 109,000 | 14.17 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/12/2010 | Foreign Exchange Future | 7.10 | Call | | 181.00000 | 149,000 | 13.93 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/12/2010 | Foreign Exchange Future | 7.10 | Put | | 111.00000 | 129,000 | 13.93 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/12/2010 | Foreign Exchange Future | 7.00 | Call | | 247.00000 | 211,000 | 14.40 | 0.00 | 0 | 0.00 |
| CHF / ROn | 13/12/2010 | Foreign Exchange Future | 7.00 | Put | | 77.00000 | 91,000 | 14.40 | 0.00 | 0 | 0.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | | | 7.22150 | 7.27120 | | 14.79 | 0.00 | 0 | 0.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | 7.25 | Call | | 274.00000 | 250,000 | 14.99 | 0.00 | 0 | 0.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | 7.25 | Put | | 253.00000 | 279,000 | 14.99 | 0.00 | 0 | 0.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | 7.30 | Call | | 254.00000 | 231,000 | 15.18 | 0.00 | 0 | 0.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | 7.30 | Put | | 283.00000 | 310,000 | 15.18 | 0.00 | 0 | 0.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | 7.20 | Call | | 299.00000 | 271,000 | 14.79 | 0.00 | 0 | 0.00 |
| CHF / ROn | 14/03/2011 | Foreign Exchange Future | 7.20 | Put | | 228.00000 | 250,000 | 14.79 | 0.00 | 0 | 0.00 |
| CRD1 On | 04/11/2010 | Index Future | | | 151.95300 | 151.64300 | | | 0.00 | 0 | 0.00 |
| CRD1 On | 03/02/2011 | Index Future | | | 154.20500 | 153.89000 | | | 0.00 | 0 | 2.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------|--------|------------|-----------|---------------|-------------------|------------|----------------|------------------|---------------|
| CRD1 | On | 05/05/2011 | Index Future | | | 156.45700 | 156.13700 | | | 0.00 | 0 | 0.00 |
| GOVI | On | 04/11/2010 | GOVI | | | 345.61600 | 344.73400 | | | 290,317,440.00 | 84 | 82.00 |
| GOVI | On | 04/11/2010 | GOVI | 329.00 | Call | | 157,340.00000 | 166,160,000 | | 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 | | 157,240.00000 | 166,060,000 | | 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 | | 157,440.00000 | 166,260,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 04/11/2010 | GOVI | 328.99 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 03/02/2011 | GOVI | | | 350.81100 | 349.97200 | | | 294,681,240.00 | 84 | 94.00 |
| GOVI | On | 03/02/2011 | GOVI | 343.00 | Call | | 69,720.00000 | 78,110,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 03/02/2011 | GOVI | 343.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 03/02/2011 | GOVI | 343.01 | Call | | 69,620.00000 | 78,010,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 03/02/2011 | GOVI | 343.01 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 03/02/2011 | GOVI | 342.99 | Call | | 69,820.00000 | 78,210,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 03/02/2011 | GOVI | 342.99 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 05/05/2011 | GOVI | | | 356.06600 | 355.21000 | | | 0.00 | 0 | 0.00 |
| GOVI | On | 05/05/2011 | GOVI | 349.00 | Call | | 62,100.00000 | 70,660,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 05/05/2011 | GOVI | 349.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 05/05/2011 | GOVI | 349.01 | Call | | 62,000.00000 | 70,560,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 05/05/2011 | GOVI | 349.01 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 05/05/2011 | GOVI | 348.99 | Call | | 62,200.00000 | 70,760,000 | | 0.00 | 0 | 0.00 |
| GOVI | On | 05/05/2011 | GOVI | 348.99 | 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| ILBI | On | 04/11/2010 | Index Future | | | 391.98400 | 391.54200 | | | 0.00 | 0 | 511.00 |
| ILBI | On | 03/02/2011 | Index Future | | | 398.04700 | 397.59900 | | | 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 |
| JFRA | On | 04/11/2010 | Jibar Tradeable Future | | | 7.66000 | 7.66000 | | 0.38 | 0.00 | 0 | 0.00 |
| JIBAR F | On | 17/11/2010 | Jibar Tradeable Future | | | 5.87000 | 5.84000 | | | 0.00 | 0 | 2,500.00 |
| JIBAR F | On | 15/12/2010 | Jibar Tradeable Future | | | 5.72000 | 5.68000 | | | 0.00 | 0 | 2,500.00 |
| JIBAR F | On | 19/01/2011 | Jibar Tradeable Future | | | 5.64000 | 5.60000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 16/02/2011 | Jibar Tradeable Future | | | 5.58000 | 5.55000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 16/03/2011 | Jibar Tradeable Future | | | 5.55000 | 5.52000 | | | 0.00 | 0 | 5,500.00 |
| JIBAR F | On | 20/04/2011 | Jibar Tradeable Future | | | 5.55000 | 5.52000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 15/06/2011 | Jibar Tradeable Future | | | 5.56000 | 5.55000 | | | 0.00 | 0 | 4,500.00 |
| JIBAR F | On | 21/09/2011 | Jibar Tradeable Future | | | 5.69000 | 5.68000 | | | 0.00 | 0 | 13,700.00 |
| JIBAR F | On | 21/12/2011 | Jibar Tradeable Future | | | 5.86000 | 5.85000 | | | 0.00 | 0 | 5,200.00 |
| JIBAR F | On | 20/03/2012 | Jibar Tradeable Future | | | 6.07000 | 6.06000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 20/06/2012 | Jibar Tradeable Future | | | 6.31000 | 6.30000 | | | 0.00 | 0 | 0.00 |
| JIBAR F | On | 19/09/2012 | Jibar Tradeable Future | | | 6.52000 | 6.48200 | | | 0.00 | 0 | 40,000.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------|--------|------------|-----------|---------------|-------------------|------------|-------|------------------|---------------|
| JN02 | On | 04/11/2010 | JNOTE | | | 7.50000 | 7.50000 | | | 0.00 | 0 | 0.00 |
| JN05 | On | 04/11/2010 | JNOTE | | | 7.50000 | 7.50000 | | | 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 | | | 340.97800 | 340.15500 | | | 0.00 | 0 | 0.00 |
| OTH1 | On | 03/02/2011 | Index Future | | | 346.10300 | 345.32400 | | | 0.00 | 0 | 3.00 |
| OTH1 | On | 05/05/2011 | Index Future | | | 351.28700 | 350.49300 | | | 0.00 | 0 | 0.00 |
| R157 | On | 04/11/2010 | Bond Future | | | 7.04400 | 7.10000 | | 3.75 | 0.00 | 0 | 3,626.00 |
| R157 | On | 04/11/2010 | Bond Future | 8.50 | Call | | 6,340.00000 | 6,602,000 | 4.05 | 0.00 | 0 | 0.00 |
| R157 | On | 04/11/2010 | Bond Future | 8.50 | Put | | 0.00000 | 0,000 | 4.05 | 0.00 | 0 | 0.00 |
| R157 | On | 04/11/2010 | Bond Future | 8.55 | Call | | 6,559.00000 | 6,821,000 | 4.06 | 0.00 | 0 | 0.00 |
| R157 | On | 04/11/2010 | Bond Future | 8.55 | Put | | 0.00000 | 0,000 | 4.06 | 0.00 | 0 | 0.00 |
| R157 | On | 04/11/2010 | Bond Future | 8.45 | Call | | 6,121.00000 | 6,383,000 | 4.05 | 0.00 | 0 | 0.00 |
| R157 | On | 04/11/2010 | Bond Future | 8.45 | Put | | 0.00000 | 0,000 | 4.05 | 0.00 | 0 | 0.00 |
| R157 | On | 04/11/2010 | Bond Future | 7.50 | Put | | 2.00000 | 0,000 | 3.86 | 0.00 | 0 | 0.00 |
| R157 | On | 04/11/2010 | Bond Future | 7.50 | Call | | 1,856.00000 | 2,117,000 | 3.86 | 0.00 | 0 | 500.00 |
| R157 | On | 03/02/2011 | Bond Future | | | 7.11700 | 7.17200 | | 4.00 | 0.00 | 0 | 3,694.00 |

| 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 | | 3,404.00000 | 3,556,000 | 4.13 | 0.00 | 0 | 0.00 |
| R157 | On | 03/02/2011 | Bond Future | 7.90 | Put | | 230.00000 | 138,000 | 4.13 | 0.00 | 0 | 0.00 |
| R157 | On | 03/02/2011 | Bond Future | 7.95 | Call | | 3,591.00000 | 3,749,000 | 4.14 | 0.00 | 0 | 0.00 |
| R157 | On | 03/02/2011 | Bond Future | 7.95 | Put | | 203.00000 | 117,000 | 4.14 | 0.00 | 0 | 0.00 |
| R157 | On | 03/02/2011 | Bond Future | 7.85 | Call | | 3,219.00000 | 3,365,000 | 4.12 | 0.00 | 0 | 0.00 |
| R157 | On | 03/02/2011 | Bond Future | 7.85 | Put | | 260.00000 | 162,000 | 4.12 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | | | 7.19500 | 7.25400 | | 3.75 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.75 | Call | | 2,802.00000 | 2,813,000 | 3.84 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.75 | Put | | 747.00000 | 510,000 | 3.84 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.80 | Call | | 2,950.00000 | 2,970,000 | 3.85 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.80 | Put | | 690.00000 | 463,000 | 3.85 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.70 | Call | | 2,657.00000 | 2,660,000 | 3.83 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.70 | Put | | 807.00000 | 563,000 | 3.83 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.65 | Call | | 2,515.00000 | 2,510,000 | 3.82 | 0.00 | 0 | 0.00 |
| R157 | On | 05/05/2011 | Bond Future | 7.65 | Put | | 871.00000 | 618,000 | 3.82 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | | | 7.26900 | 7.33000 | | 3.75 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.50 | Call | | 668.00000 | 2,168,000 | 3.79 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.50 | Put | | 0.00000 | 1,259,000 | 3.79 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.55 | Call | | 864.00000 | 2,287,000 | 3.80 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.55 | Put | | 0.00000 | 1,182,000 | 3.80 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.45 | Call | | 472.00000 | 2,053,000 | 3.78 | 0.00 | 0 | 0.00 |
| R157 | On | 04/08/2011 | Bond Future | 7.45 | Put | | 0.00000 | 1,340,000 | 3.78 | 0.00 | 0 | 0.00 |
| R186 | On | 04/11/2010 | Bond Future | | | 8.03400 | 8.05900 | | 9.75 | 0.00 | 0 | 17,511.00 |
| R186 | On | 04/11/2010 | Bond Future | 9.25 | Call | | 11,447.00000 | 11,705,000 | 10.46 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R186 | On | 04/11/2010 | Bond Future | 9.25 | Put | | 0.00000 | 0,000 | 10.46 | 0.00 | 0 | 0.00 |
| R186 | On | 04/11/2010 | Bond Future | 9.30 | Call | | 11,892.00000 | 12,150,000 | 10.49 | 0.00 | 0 | 0.00 |
| R186 | On | 04/11/2010 | Bond Future | 9.30 | Put | | 0.00000 | 0,000 | 10.49 | 0.00 | 0 | 0.00 |
| R186 | On | 04/11/2010 | Bond Future | 9.20 | Call | | 10,999.00000 | 11,257,000 | 10.43 | 0.00 | 0 | 0.00 |
| R186 | On | 04/11/2010 | Bond Future | 9.20 | Put | | 0.00000 | 0,000 | 10.43 | 0.00 | 0 | 0.00 |
| R186 | On | 04/11/2010 | Bond Future | 8.75 | Put | | 0.00000 | 0,000 | 10.18 | 0.00 | 0 | 0.00 |
| R186 | On | 04/11/2010 | Bond Future | 8.75 | Call | | 6,843.00000 | 7,102,000 | 10.18 | 0.00 | 0 | 7,900.00 |
| R186 | On | 03/02/2011 | Bond Future | | | 8.09200 | 8.11600 | | 11.00 | 0.00 | 0 | 20,231.00 |
| R186 | On | 03/02/2011 | Bond Future | 9.00 | Call | | 9,015.00000 | 9,126,000 | 11.57 | 0.00 | 0 | 0.00 |
| R186 | On | 03/02/2011 | Bond Future | 9.00 | Put | | 496.00000 | 362,000 | 11.57 | 0.00 | 0 | 0.00 |
| R186 | On | 03/02/2011 | Bond Future | 9.05 | Call | | 9,419.00000 | 9,536,000 | 11.60 | 0.00 | 0 | 0.00 |
| R186 | On | 03/02/2011 | Bond Future | 9.05 | Put | | 444.00000 | 317,000 | 11.60 | 0.00 | 0 | 0.00 |
| R186 | On | 03/02/2011 | Bond Future | 8.95 | Call | | 8,613.00000 | 8,719,000 | 11.54 | 0.00 | 0 | 0.00 |
| R186 | On | 03/02/2011 | Bond Future | 8.95 | Put | | 552.00000 | 413,000 | 11.54 | 0.00 | 0 | 0.00 |
| R186 | On | 03/02/2011 | Bond Future | 7.75 | Put | | 5,056.00000 | 4,881,000 | 10.71 | 0.00 | 0 | 0.00 |
| R186 | On | 03/02/2011 | Bond Future | 7.75 | Call | | 1,251.00000 | 1,321,000 | 10.71 | 0.00 | 0 | 3,000.00 |
| R186 | On | 05/05/2011 | Bond Future | | | 8.15300 | 8.17900 | | 10.50 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.75 | Call | | 7,573.00000 | 7,320,000 | 10.76 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.75 | Put | | 2,059.00000 | 1,546,000 | 10.76 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.80 | Call | | 7,914.00000 | 7,665,000 | 10.79 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.80 | Put | | 1,935.00000 | 1,426,000 | 10.79 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.70 | Call | | 7,238.00000 | 6,980,000 | 10.73 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.70 | Put | | 2,192.00000 | 1,674,000 | 10.73 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.00 | Put | | 5,010.00000 | 4,545,000 | 10.37 | 0.00 | 0 | 0.00 |
| R186 | On | 05/05/2011 | Bond Future | 8.00 | Call | | 3,202.00000 | 2,997,000 | 10.37 | 0.00 | 0 | 5,500.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|---------------|-------------------|------------|-------|------------------|---------------|
| R186 | On | 04/08/2011 | Bond Future | | | 8.21300 | 8.23800 | | 11.00 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 118.00000 | 4,825,000 | 11.00 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 0.00000 | 4,461,000 | 11.00 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 607.00000 | 5,081,000 | 11.03 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 0.00000 | 4,228,000 | 11.03 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 0.00000 | 4,575,000 | 10.98 | 0.00 | 0 | 0.00 |
| R186 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 374.00000 | 4,703,000 | 10.98 | 0.00 | 0 | 0.00 |
| R189 | On | 04/11/2010 | Bond Future | | | 209.72811 | 209.46570 | | | 0.00 | 0 | 0.00 |
| R189 | On | 04/11/2010 | Bond Future | 1.75 | Call | | 207,716.00000 | 207,978,000 | | 0.00 | 0 | 0.00 |
| R189 | On | 04/11/2010 | Bond Future | 1.75 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R189 | On | 04/11/2010 | Bond Future | 1.80 | Call | | 207,666.00000 | 207,928,000 | | 0.00 | 0 | 0.00 |
| R189 | On | 04/11/2010 | Bond Future | 1.80 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R189 | On | 04/11/2010 | Bond Future | 1.70 | Call | | 207,766.00000 | 208,028,000 | | 0.00 | 0 | 0.00 |
| R189 | On | 04/11/2010 | Bond Future | 1.70 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R197 | On | 04/11/2010 | Bond Future | | | 226.88964 | 226.46541 | | | 0.00 | 0 | 0.00 |
| R197 | On | 04/11/2010 | Bond Future | 3.05 | Call | | 223,415.00000 | 223,840,000 | | 0.00 | 0 | 0.00 |
| R197 | On | 04/11/2010 | Bond Future | 3.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R197 | On | 04/11/2010 | Bond Future | 3.10 | Call | | 223,365.00000 | 223,790,000 | | 0.00 | 0 | 0.00 |
| R197 | On | 04/11/2010 | Bond Future | 3.10 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R197 | On | 04/11/2010 | Bond Future | 3.00 | Call | | 223,465.00000 | 223,890,000 | | 0.00 | 0 | 0.00 |
| R197 | On | 04/11/2010 | Bond Future | 3.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R201 | On | 04/11/2010 | Bond Future | | | 6.84300 | 6.90900 | | 3.25 | 0.00 | 0 | 1,169.00 |
| R201 | On | 04/11/2010 | Bond Future | 8.50 | Call | | 5,647.00000 | 5,890,000 | 3.44 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R201 | On | 04/11/2010 | Bond Future | 8.50 | Put | | 0.00000 | 0,000 | 3.44 | 0.00 | 0 | 0.00 |
| R201 | On | 04/11/2010 | Bond Future | 8.55 | Call | | 5,819.00000 | 6,061,000 | 3.44 | 0.00 | 0 | 0.00 |
| R201 | On | 04/11/2010 | Bond Future | 8.55 | Put | | 0.00000 | 0,000 | 3.44 | 0.00 | 0 | 0.00 |
| R201 | On | 04/11/2010 | Bond Future | 8.45 | Call | | 5,475.00000 | 5,718,000 | 3.44 | 0.00 | 0 | 0.00 |
| R201 | On | 04/11/2010 | Bond Future | 8.45 | Put | | 0.00000 | 0,000 | 3.44 | 0.00 | 0 | 0.00 |
| R201 | On | 04/11/2010 | Bond Future | 7.50 | Call | | 2,142.00000 | 2,385,000 | 3.34 | 0.00 | 0 | 0.00 |
| R201 | On | 04/11/2010 | Bond Future | 7.50 | Put | | 0.00000 | 0,000 | 3.34 | 0.00 | 0 | 140.00 |
| R201 | On | 04/11/2010 | Bond Future | 7.25 | Put | | 5.00000 | 0,000 | 3.30 | 0.00 | 0 | 0.00 |
| R201 | On | 04/11/2010 | Bond Future | 7.25 | Call | | 1,247.00000 | 1,485,000 | 3.30 | 0.00 | 0 | 140.00 |
| R201 | On | 04/11/2010 | Bond Future | 8.00 | Call | | 3,913.00000 | 4,156,000 | 3.44 | 0.00 | 0 | 0.00 |
| R201 | On | 04/11/2010 | Bond Future | 8.00 | Put | | 0.00000 | 0,000 | 3.44 | 0.00 | 0 | 420.00 |
| R201 | On | 04/11/2010 | Bond Future | 6.75 | Put | | 634.00000 | 402,000 | 3.20 | 0.00 | 0 | 0.00 |
| R201 | On | 04/11/2010 | Bond Future | 6.75 | Call | | 48.00000 | 59,000 | 3.20 | 0.00 | 0 | 420.00 |
| R201 | On | 03/02/2011 | Bond Future | | | 6.90200 | 6.96800 | | 3.50 | 0.00 | 0 | 319.00 |
| R201 | On | 03/02/2011 | Bond Future | 8.00 | Call | | 3,570.00000 | 3,752,000 | 3.68 | 0.00 | 0 | 0.00 |
| R201 | On | 03/02/2011 | Bond Future | 8.00 | Put | | 71.00000 | 25,000 | 3.68 | 0.00 | 0 | 0.00 |
| R201 | On | 03/02/2011 | Bond Future | 8.05 | Call | | 3,727.00000 | 3,913,000 | 3.68 | 0.00 | 0 | 0.00 |
| R201 | On | 03/02/2011 | Bond Future | 8.05 | Put | | 62.00000 | 20,000 | 3.68 | 0.00 | 0 | 0.00 |
| R201 | On | 03/02/2011 | Bond Future | 7.95 | Call | | 3,415.00000 | 3,591,000 | 3.67 | 0.00 | 0 | 0.00 |
| R201 | On | 03/02/2011 | Bond Future | 7.95 | Put | | 82.00000 | 30,000 | 3.67 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | | | 6.97200 | 7.04400 | | 3.25 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.75 | Call | | 2,668.00000 | 2,732,000 | 3.37 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.75 | Put | | 405.00000 | 235,000 | 3.37 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.80 | Call | | 2,795.00000 | 2,865,000 | 3.38 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.80 | Put | | 374.00000 | 210,000 | 3.38 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R201 | On | 05/05/2011 | Bond Future | 7.70 | Call | | 2,543.00000 | 2,600,000 | 3.36 | 0.00 | 0 | 0.00 |
| R201 | On | 05/05/2011 | Bond Future | 7.70 | Put | | 439.00000 | 261,000 | 3.36 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | | | 7.04100 | 7.11500 | | 3.25 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.25 | Call | | 409.00000 | 1,544,000 | 3.25 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.25 | Put | | 0.00000 | 911,000 | 3.25 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.30 | Call | | 559.00000 | 1,649,000 | 3.30 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.30 | Put | | 0.00000 | 865,000 | 3.30 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.20 | Call | | 258.00000 | 1,456,000 | 3.24 | 0.00 | 0 | 0.00 |
| R201 | On | 04/08/2011 | Bond Future | 7.20 | Put | | 1.00000 | 974,000 | 3.24 | 0.00 | 0 | 0.00 |
| R202 | On | 04/11/2010 | Bond Future | | | 0.57400 | 0.57300 | | | 0.00 | 0 | 0.00 |
| R202 | On | 04/11/2010 | Bond Future | 3.05 | Call | | 55,515.00000 | 55,486,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 04/11/2010 | Bond Future | 3.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 04/11/2010 | Bond Future | 3.10 | Call | | 56,368.00000 | 56,340,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 04/11/2010 | Bond Future | 3.10 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 04/11/2010 | Bond Future | 3.00 | Call | | 54,652.00000 | 54,623,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 04/11/2010 | Bond Future | 3.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 05/05/2011 | Bond Future | | | 0.44600 | 0.44500 | | | 0.00 | 0 | 6,500.00 |
| R202 | On | 05/05/2011 | Bond Future | 2.05 | Call | | 39,279.00000 | 39,250,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 05/05/2011 | Bond Future | 2.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 05/05/2011 | Bond Future | 2.10 | Call | | 40,307.00000 | 40,278,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 05/05/2011 | Bond Future | 2.10 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 05/05/2011 | Bond Future | 2.00 | Call | | 38,240.00000 | 38,212,000 | | 0.00 | 0 | 0.00 |
| R202 | On | 05/05/2011 | Bond Future | 2.00 | Put | | 0.00000 | 1,000 | | 0.00 | 0 | 0.00 |
| R203 | On | 04/11/2010 | Bond Future | | | 7.60500 | 7.66100 | | 5.75 | 0.00 | 0 | 1,918.00 |

| 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 | 9.25 | Call | | 8,088.00000 | 8,388,000 | 6.08 | 0.00 | 0 | 0.00 |
| R203 | On | 04/11/2010 | Bond Future | 9.25 | Put | | 0.00000 | 0,000 | 6.08 | 0.00 | 0 | 0.00 |
| R203 | On | 04/11/2010 | Bond Future | 9.30 | Call | | 8,329.00000 | 8,630,000 | 6.08 | 0.00 | 0 | 0.00 |
| R203 | On | 04/11/2010 | Bond Future | 9.30 | Put | | 0.00000 | 0,000 | 6.08 | 0.00 | 0 | 0.00 |
| R203 | On | 04/11/2010 | Bond Future | 9.20 | Call | | 7,846.00000 | 8,146,000 | 6.08 | 0.00 | 0 | 0.00 |
| R203 | On | 04/11/2010 | Bond Future | 9.20 | Put | | 0.00000 | 0,000 | 6.08 | 0.00 | 0 | 0.00 |
| R203 | On | 03/02/2011 | Bond Future | | | 7.68300 | 7.73900 | | 6.25 | 0.00 | 0 | 1,402.00 |
| R203 | On | 03/02/2011 | Bond Future | 8.50 | Call | | 4,158.00000 | 4,335,000 | 6.48 | 0.00 | 0 | 0.00 |
| R203 | On | 03/02/2011 | Bond Future | 8.50 | Put | | 312.00000 | 199,000 | 6.48 | 0.00 | 0 | 0.00 |
| R203 | On | 03/02/2011 | Bond Future | 8.55 | Call | | 4,372.00000 | 4,555,000 | 6.50 | 0.00 | 0 | 0.00 |
| R203 | On | 03/02/2011 | Bond Future | 8.55 | Put | | 280.00000 | 173,000 | 6.50 | 0.00 | 0 | 0.00 |
| R203 | On | 03/02/2011 | Bond Future | 8.45 | Call | | 3,948.00000 | 4,118,000 | 6.47 | 0.00 | 0 | 0.00 |
| R203 | On | 03/02/2011 | Bond Future | 8.45 | Put | | 350.00000 | 229,000 | 6.47 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | | | 7.76500 | 7.82400 | | 6.00 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.25 | Call | | 3,169.00000 | 3,249,000 | 6.15 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.25 | Put | | 1,068.00000 | 853,000 | 6.15 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.30 | Call | | 3,341.00000 | 3,423,000 | 6.16 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.30 | Put | | 997.00000 | 784,000 | 6.16 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.20 | Call | | 3,001.00000 | 3,078,000 | 6.13 | 0.00 | 0 | 0.00 |
| R203 | On | 05/05/2011 | Bond Future | 8.20 | Put | | 1,144.00000 | 926,000 | 6.13 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | | | 7.84600 | 7.90500 | | 6.00 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 456.00000 | 2,585,000 | 6.00 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 8.00 | Put | | 0.00000 | 1,844,000 | 6.00 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 8.05 | Call | | 695.00000 | 2,722,000 | 6.01 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 8.05 | Put | | 0.00000 | 1,742,000 | 6.01 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R203 | On | 04/08/2011 | Bond Future | 7.95 | Call | | 216.00000 | 2,451,000 | 5.99 | 0.00 | 0 | 0.00 |
| R203 | On | 04/08/2011 | Bond Future | 7.95 | Put | | 0.00000 | 1,950,000 | 5.99 | 0.00 | 0 | 0.00 |
| R204 | On | 04/11/2010 | Bond Future | | | 7.71400 | 7.77500 | | 6.50 | 0.00 | 0 | 2,242.00 |
| R204 | On | 04/11/2010 | Bond Future | 9.25 | Call | | 8,364.00000 | 8,730,000 | 6.88 | 0.00 | 0 | 0.00 |
| R204 | On | 04/11/2010 | Bond Future | 9.25 | Put | | 0.00000 | 0,000 | 6.88 | 0.00 | 0 | 0.00 |
| R204 | On | 04/11/2010 | Bond Future | 9.30 | Call | | 8,632.00000 | 8,998,000 | 6.88 | 0.00 | 0 | 0.00 |
| R204 | On | 04/11/2010 | Bond Future | 9.30 | Put | | 0.00000 | 0,000 | 6.88 | 0.00 | 0 | 0.00 |
| R204 | On | 04/11/2010 | Bond Future | 9.20 | Call | | 8,095.00000 | 8,461,000 | 6.88 | 0.00 | 0 | 0.00 |
| R204 | On | 04/11/2010 | Bond Future | 9.20 | Put | | 0.00000 | 0,000 | 6.88 | 0.00 | 0 | 0.00 |
| R204 | On | 04/11/2010 | Bond Future | 9.00 | Call | | 7,010.00000 | 7,376,000 | 6.88 | 0.00 | 0 | 0.00 |
| R204 | On | 04/11/2010 | Bond Future | 9.00 | Put | | 0.00000 | 0,000 | 6.88 | 0.00 | 0 | 0.00 |
| R204 | On | 03/02/2011 | Bond Future | | | 7.78500 | 7.84500 | | 7.25 | 0.00 | 0 | 1,876.00 |
| R204 | On | 03/02/2011 | Bond Future | 8.50 | Call | | 4,169.00000 | 4,371,000 | 7.53 | 0.00 | 0 | 0.00 |
| R204 | On | 03/02/2011 | Bond Future | 8.50 | Put | | 445.00000 | 297,000 | 7.53 | 0.00 | 0 | 0.00 |
| R204 | On | 03/02/2011 | Bond Future | 8.55 | Call | | 4,401.00000 | 4,610,000 | 7.55 | 0.00 | 0 | 0.00 |
| R204 | On | 03/02/2011 | Bond Future | 8.55 | Put | | 400.00000 | 258,000 | 7.55 | 0.00 | 0 | 0.00 |
| R204 | On | 03/02/2011 | Bond Future | 8.45 | Call | | 3,941.00000 | 4,135,000 | 7.51 | 0.00 | 0 | 0.00 |
| R204 | On | 03/02/2011 | Bond Future | 8.45 | Put | | 495.00000 | 339,000 | 7.51 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | | | 7.86200 | 7.92600 | | 6.75 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 4,248.00000 | 4,268,000 | 6.92 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 1,068.00000 | 726,000 | 6.92 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 4,450.00000 | 4,477,000 | 6.94 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 999.00000 | 664,000 | 6.94 | 0.00 | 0 | 0.00 |
| R204 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 4,049.00000 | 4,063,000 | 6.90 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R204 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 1,141.00000 | 792,000 | 6.90 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | | | 7.93900 | 8.00300 | | 7.00 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 8.00 | Call | | 0.00000 | 2,643,000 | 7.00 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 8.00 | Put | | 16.00000 | 2,308,000 | 7.00 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 8.05 | Call | | 257.00000 | 2,790,000 | 7.02 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 8.05 | Put | | 0.00000 | 2,181,000 | 7.02 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 7.95 | Call | | 0.00000 | 2,500,000 | 6.98 | 0.00 | 0 | 0.00 |
| R204 | On | 04/08/2011 | Bond Future | 7.95 | Put | | 291.00000 | 2,439,000 | 6.98 | 0.00 | 0 | 0.00 |
| R206 | On | 04/11/2010 | Bond Future | | | 6.62300 | 6.68800 | | 2.50 | 0.00 | 0 | 0.00 |
| R206 | On | 04/11/2010 | Bond Future | 8.50 | Call | | 5,035.00000 | 5,221,000 | 2.65 | 0.00 | 0 | 0.00 |
| R206 | On | 04/11/2010 | Bond Future | 8.50 | Put | | 0.00000 | 0,000 | 2.65 | 0.00 | 0 | 0.00 |
| R206 | On | 04/11/2010 | Bond Future | 8.55 | Call | | 5,169.00000 | 5,356,000 | 2.65 | 0.00 | 0 | 0.00 |
| R206 | On | 04/11/2010 | Bond Future | 8.55 | Put | | 0.00000 | 0,000 | 2.65 | 0.00 | 0 | 0.00 |
| R206 | On | 04/11/2010 | Bond Future | 8.45 | Call | | 4,900.00000 | 5,086,000 | 2.65 | 0.00 | 0 | 0.00 |
| R206 | On | 04/11/2010 | Bond Future | 8.45 | Put | | 0.00000 | 0,000 | 2.65 | 0.00 | 0 | 0.00 |
| R206 | On | 04/11/2010 | Bond Future | 7.25 | Call | | 1,595.00000 | 1,782,000 | 2.58 | 0.00 | 0 | 150.00 |
| R206 | On | 04/11/2010 | Bond Future | 7.25 | Put | | 0.00000 | 0,000 | 2.58 | 0.00 | 0 | 150.00 |
| R206 | On | 04/11/2010 | Bond Future | 8.00 | Call | | 3,677.00000 | 3,863,000 | 2.65 | 0.00 | 0 | 0.00 |
| R206 | On | 04/11/2010 | Bond Future | 8.00 | Put | | 0.00000 | 0,000 | 2.65 | 0.00 | 0 | 450.00 |
| R206 | On | 04/11/2010 | Bond Future | 6.75 | Put | | 95.00000 | 24,000 | 2.50 | 0.00 | 0 | 0.00 |
| R206 | On | 04/11/2010 | Bond Future | 6.75 | Call | | 272.00000 | 388,000 | 2.50 | 0.00 | 0 | 450.00 |
| R206 | On | 03/02/2011 | Bond Future | | | 6.67300 | 6.73800 | | 2.75 | 0.00 | 0 | 0.00 |
| R206 | On | 03/02/2011 | Bond Future | 8.00 | Call | | 3,304.00000 | 3,463,000 | 2.89 | 0.00 | 0 | 0.00 |
| R206 | On | 03/02/2011 | Bond Future | 8.00 | Put | | 20.00000 | 6,000 | 2.89 | 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 | 03/02/2011 | Bond Future | 8.05 | Call | | 3,428.00000 | 3,589,000 | 2.89 | 0.00 | 0 | 0.00 |
| R206 | On | 03/02/2011 | Bond Future | 8.05 | Put | | 16.00000 | 5,000 | 2.89 | 0.00 | 0 | 0.00 |
| R206 | On | 03/02/2011 | Bond Future | 7.95 | Call | | 3,180.00000 | 3,336,000 | 2.89 | 0.00 | 0 | 0.00 |
| R206 | On | 03/02/2011 | Bond Future | 7.95 | Put | | 23.00000 | 7,000 | 2.89 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | | | 6.74200 | 6.81500 | | 2.50 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.50 | Call | | 1,967.00000 | 2,008,000 | 2.59 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.50 | Put | | 312.00000 | 174,000 | 2.59 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.55 | Call | | 2,062.00000 | 2,109,000 | 2.60 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.55 | Put | | 287.00000 | 156,000 | 2.60 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.45 | Call | | 1,875.00000 | 1,908,000 | 2.58 | 0.00 | 0 | 0.00 |
| R206 | On | 05/05/2011 | Bond Future | 7.45 | Put | | 340.00000 | 194,000 | 2.58 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | | | 6.81000 | 6.88700 | | 2.50 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 7.00 | Call | | 251.00000 | 1,120,000 | 2.52 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 7.00 | Put | | 0.00000 | 698,000 | 2.52 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 7.05 | Call | | 361.00000 | 1,185,000 | 2.52 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 7.05 | Put | | 0.00000 | 652,000 | 2.52 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 6.95 | Call | | 140.00000 | 1,057,000 | 2.51 | 0.00 | 0 | 0.00 |
| R206 | On | 04/08/2011 | Bond Future | 6.95 | Put | | 0.00000 | 746,000 | 2.51 | 0.00 | 0 | 0.00 |
| R207 | On | 04/11/2010 | Bond Future | | | 7.82900 | 7.88000 | | 7.50 | 0.00 | 0 | 600.00 |
| R207 | On | 04/11/2010 | Bond Future | 9.25 | Call | | 8,136.00000 | 8,457,000 | 7.93 | 0.00 | 0 | 0.00 |
| R207 | On | 04/11/2010 | Bond Future | 9.25 | Put | | 0.00000 | 0,000 | 7.93 | 0.00 | 0 | 0.00 |
| R207 | On | 04/11/2010 | Bond Future | 9.30 | Call | | 8,416.00000 | 8,737,000 | 7.93 | 0.00 | 0 | 0.00 |
| R207 | On | 04/11/2010 | Bond Future | 9.30 | Put | | 0.00000 | 0,000 | 7.93 | 0.00 | 0 | 0.00 |
| R207 | On | 04/11/2010 | Bond Future | 9.20 | Call | | 7,855.00000 | 8,176,000 | 7.93 | 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 | 9.20 | Put | | 0.00000 | 0,000 | 7.93 | 0.00 | 0 | 0.00 |
| R207 | On | 04/11/2010 | Bond Future | 9.40 | Call | | 8,972.00000 | 9,293,000 | 7.93 | 0.00 | 0 | 0.00 |
| R207 | On | 04/11/2010 | Bond Future | 9.40 | Put | | 0.00000 | 0,000 | 7.93 | 0.00 | 0 | 0.00 |
| R207 | On | 03/02/2011 | Bond Future | | | 7.89600 | 7.94600 | | 8.25 | 0.00 | 0 | 1,400.00 |
| R207 | On | 03/02/2011 | Bond Future | 8.75 | Call | | 5,079.00000 | 5,302,000 | 8.57 | 0.00 | 0 | 0.00 |
| R207 | On | 03/02/2011 | Bond Future | 8.75 | Put | | 304.00000 | 220,000 | 8.57 | 0.00 | 0 | 0.00 |
| R207 | On | 03/02/2011 | Bond Future | 8.80 | Call | | 5,332.00000 | 5,560,000 | 8.59 | 0.00 | 0 | 0.00 |
| R207 | On | 03/02/2011 | Bond Future | 8.80 | Put | | 271.00000 | 191,000 | 8.59 | 0.00 | 0 | 0.00 |
| R207 | On | 03/02/2011 | Bond Future | 8.70 | Call | | 4,829.00000 | 5,047,000 | 8.55 | 0.00 | 0 | 0.00 |
| R207 | On | 03/02/2011 | Bond Future | 8.70 | Put | | 342.00000 | 253,000 | 8.55 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | | | 7.97100 | 8.02300 | | 7.75 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 4,125.00000 | 4,090,000 | 7.95 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 1,325.00000 | 978,000 | 7.95 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 4,330.00000 | 4,299,000 | 7.97 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 1,242.00000 | 900,000 | 7.97 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 3,924.00000 | 3,884,000 | 7.93 | 0.00 | 0 | 0.00 |
| R207 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 1,412.00000 | 1,061,000 | 7.93 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | | | 8.04500 | 8.09800 | | 8.00 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 881.00000 | 3,320,000 | 8.09 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 0.00000 | 2,130,000 | 8.09 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 1,168.00000 | 3,489,000 | 8.11 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 0.00000 | 2,011,000 | 8.11 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 592.00000 | 3,156,000 | 8.07 | 0.00 | 0 | 0.00 |
| R207 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 0.00000 | 2,254,000 | 8.07 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R208 | On | 04/11/2010 | Bond Future | | | 7.93400 | 7.98000 | | 8.50 | 0.00 | 0 | 6,325.00 |
| R208 | On | 04/11/2010 | Bond Future | 9.25 | Call | | 7,889.00000 | 8,192,000 | 8.99 | 0.00 | 0 | 0.00 |
| R208 | On | 04/11/2010 | Bond Future | 9.25 | Put | | 0.00000 | 0,000 | 8.99 | 0.00 | 0 | 0.00 |
| R208 | On | 04/11/2010 | Bond Future | 9.30 | Call | | 8,181.00000 | 8,484,000 | 8.99 | 0.00 | 0 | 0.00 |
| R208 | On | 04/11/2010 | Bond Future | 9.30 | Put | | 0.00000 | 0,000 | 8.99 | 0.00 | 0 | 0.00 |
| R208 | On | 04/11/2010 | Bond Future | 9.20 | Call | | 7,595.00000 | 7,899,000 | 8.99 | 0.00 | 0 | 0.00 |
| R208 | On | 04/11/2010 | Bond Future | 9.20 | Put | | 0.00000 | 0,000 | 8.99 | 0.00 | 0 | 0.00 |
| R208 | On | 03/02/2011 | Bond Future | | | 8.00000 | 8.04500 | | 9.00 | 0.00 | 0 | 5,596.00 |
| R208 | On | 03/02/2011 | Bond Future | 8.75 | Call | | 4,867.00000 | 5,020,000 | 9.36 | 0.00 | 0 | 0.00 |
| R208 | On | 03/02/2011 | Bond Future | 8.75 | Put | | 463.00000 | 325,000 | 9.36 | 0.00 | 0 | 0.00 |
| R208 | On | 03/02/2011 | Bond Future | 8.80 | Call | | 5,122.00000 | 5,282,000 | 9.38 | 0.00 | 0 | 0.00 |
| R208 | On | 03/02/2011 | Bond Future | 8.80 | Put | | 416.00000 | 285,000 | 9.38 | 0.00 | 0 | 0.00 |
| R208 | On | 03/02/2011 | Bond Future | 8.70 | Call | | 4,615.00000 | 4,762,000 | 9.34 | 0.00 | 0 | 0.00 |
| R208 | On | 03/02/2011 | Bond Future | 8.70 | Put | | 514.00000 | 370,000 | 9.34 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | | | 8.06900 | 8.11600 | | 8.75 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 3,906.00000 | 3,880,000 | 8.86 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 1,523.00000 | 1,200,000 | 8.86 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 4,115.00000 | 4,092,000 | 8.88 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 1,428.00000 | 1,108,000 | 8.88 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 3,702.00000 | 3,674,000 | 8.84 | 0.00 | 0 | 0.00 |
| R208 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 1,625.00000 | 1,300,000 | 8.84 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | | | 8.13700 | 8.18500 | | 9.00 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.25 | Call | | 400.00000 | 3,278,000 | 9.00 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.25 | Put | | 0.00000 | 2,581,000 | 9.00 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.30 | Call | | 707.00000 | 3,447,000 | 9.02 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R208 | On | 04/08/2011 | Bond Future | 8.30 | Put | | 0.00000 | 2,443,000 | 9.02 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.20 | Call | | 93.00000 | 3,114,000 | 8.98 | 0.00 | 0 | 0.00 |
| R208 | On | 04/08/2011 | Bond Future | 8.20 | Put | | 0.00000 | 2,724,000 | 8.98 | 0.00 | 0 | 0.00 |
| R209 | On | 04/11/2010 | Bond Future | | | 8.06800 | 8.08300 | | 13.75 | 0.00 | 0 | 23,345.00 |
| R209 | On | 04/11/2010 | Bond Future | 9.00 | Call | | 7,644.00000 | 7,779,000 | 14.56 | 0.00 | 0 | 0.00 |
| R209 | On | 04/11/2010 | Bond Future | 9.00 | Put | | 0.00000 | 0,000 | 14.56 | 0.00 | 0 | 0.00 |
| R209 | On | 04/11/2010 | Bond Future | 9.05 | Call | | 8,026.00000 | 8,162,000 | 14.60 | 0.00 | 0 | 0.00 |
| R209 | On | 04/11/2010 | Bond Future | 9.05 | Put | | 0.00000 | 0,000 | 14.60 | 0.00 | 0 | 0.00 |
| R209 | On | 04/11/2010 | Bond Future | 8.95 | Call | | 7,258.00000 | 7,393,000 | 14.52 | 0.00 | 0 | 0.00 |
| R209 | On | 04/11/2010 | Bond Future | 8.95 | Put | | 0.00000 | 0,000 | 14.52 | 0.00 | 0 | 0.00 |
| R209 | On | 04/11/2010 | Bond Future | 8.50 | Call | | 3,639.00000 | 3,766,000 | 14.16 | 0.00 | 0 | 0.00 |
| R209 | On | 04/11/2010 | Bond Future | 8.50 | Put | | 10.00000 | 2,000 | 14.16 | 0.00 | 0 | 54.00 |
| R209 | On | 04/11/2010 | Bond Future | 8.25 | Put | | 176.00000 | 93,000 | 13.96 | 0.00 | 0 | 0.00 |
| R209 | On | 04/11/2010 | Bond Future | 8.25 | Call | | 1,662.00000 | 1,714,000 | 13.96 | 0.00 | 0 | 54.00 |
| R209 | On | 04/11/2010 | Bond Future | 9.25 | Call | | 9,524.00000 | 9,660,000 | 14.76 | 0.00 | 0 | 0.00 |
| R209 | On | 04/11/2010 | Bond Future | 9.25 | Put | | 0.00000 | 0,000 | 14.76 | 0.00 | 0 | 162.00 |
| R209 | On | 04/11/2010 | Bond Future | 7.75 | Put | | 3,116.00000 | 2,972,000 | 13.55 | 0.00 | 0 | 0.00 |
| R209 | On | 04/11/2010 | Bond Future | 7.75 | Call | | 18.00000 | 10,000 | 13.55 | 0.00 | 0 | 162.00 |
| R209 | On | 03/02/2011 | Bond Future | | | 8.11200 | 8.12700 | | 14.50 | 0.00 | 0 | 2,097.00 |
| R209 | On | 03/02/2011 | Bond Future | 9.00 | Call | | 7,752.00000 | 7,725,000 | 15.27 | 0.00 | 0 | 0.00 |
| R209 | On | 03/02/2011 | Bond Future | 9.00 | Put | | 515.00000 | 354,000 | 15.27 | 0.00 | 0 | 0.00 |
| R209 | On | 03/02/2011 | Bond Future | 9.05 | Call | | 8,085.00000 | 8,065,000 | 15.31 | 0.00 | 0 | 0.00 |
| R209 | On | 03/02/2011 | Bond Future | 9.05 | Put | | 466.00000 | 312,000 | 15.31 | 0.00 | 0 | 0.00 |
| R209 | On | 03/02/2011 | Bond Future | 8.95 | Call | | 7,420.00000 | 7,384,000 | 15.19 | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|---------------|-------------------|------------|-------|------------------|---------------|
| R209 | On | 03/02/2011 | Bond Future | 8.95 | Put | | 569.00000 | 398,000 | 15.19 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | | | 8.15800 | 8.17300 | | 14.25 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.50 | Call | | 5,179.00000 | 4,946,000 | 14.44 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.50 | Put | | 2,366.00000 | 2,000,000 | 14.44 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.55 | Call | | 5,451.00000 | 5,216,000 | 14.47 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.55 | Put | | 2,222.00000 | 1,854,000 | 14.47 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.45 | Call | | 4,911.00000 | 4,681,000 | 14.40 | 0.00 | 0 | 0.00 |
| R209 | On | 05/05/2011 | Bond Future | 8.45 | Put | | 2,518.00000 | 2,155,000 | 14.40 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | | | 8.20300 | 8.21700 | | 14.50 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.50 | Call | | 5,943.00000 | 5,510,000 | 14.68 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.50 | Put | | 3,523.00000 | 2,967,000 | 14.68 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.55 | Call | | 6,219.00000 | 5,761,000 | 14.71 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.55 | Put | | 3,383.00000 | 2,802,000 | 14.71 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.45 | Call | | 5,672.00000 | 5,264,000 | 14.64 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 8.45 | Put | | 3,671.00000 | 3,140,000 | 14.64 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 10.10 | Call | | 15,030.00000 | 14,624,000 | 15.82 | 0.00 | 0 | 0.00 |
| R209 | On | 04/08/2011 | Bond Future | 10.10 | Put | | 918.00000 | 389,000 | 15.82 | 0.00 | 0 | 0.00 |
| R210 | On | 04/11/2010 | Bond Future | | | 121.82205 | 121.82995 | | | 0.00 | 0 | 0.00 |
| R210 | On | 04/11/2010 | Bond Future | 3.10 | Call | | 118,730.00000 | 118,722,000 | | 0.00 | 0 | 0.00 |
| R210 | On | 04/11/2010 | Bond Future | 3.10 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R210 | On | 04/11/2010 | Bond Future | 3.15 | Call | | 118,680.00000 | 118,672,000 | | 0.00 | 0 | 0.00 |
| R210 | On | 04/11/2010 | Bond Future | 3.15 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R210 | On | 04/11/2010 | Bond Future | 3.05 | Call | | 118,780.00000 | 118,772,000 | | 0.00 | 0 | 0.00 |
| R210 | On | 04/11/2010 | Bond Future | 3.05 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R211 | On | 04/11/2010 | Bond Future | | | 102.12101 | 102.12851 | | | 0.00 | 0 | 0.00 |
| R211 | On | 04/11/2010 | Bond Future | 2.75 | Call | | 99,379.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 04/11/2010 | Bond Future | 2.75 | Put | | 0.00000 | 95,619,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 04/11/2010 | Bond Future | 2.80 | Call | | 99,329.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 04/11/2010 | Bond Future | 2.80 | Put | | 0.00000 | 95,337,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 04/11/2010 | Bond Future | 2.70 | Call | | 99,429.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 04/11/2010 | Bond Future | 2.70 | Put | | 0.00000 | 95,901,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 03/02/2011 | Bond Future | | | 2.75000 | 2.75000 | | | 0.00 | 0 | 0.00 |
| R211 | On | 03/02/2011 | Bond Future | 2.50 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 03/02/2011 | Bond Future | 2.50 | Put | | 0.00000 | 1,369,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 03/02/2011 | Bond Future | 2.55 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 03/02/2011 | Bond Future | 2.55 | Put | | 0.00000 | 1,094,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 03/02/2011 | Bond Future | 2.45 | Call | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R211 | On | 03/02/2011 | Bond Future | 2.45 | Put | | 0.00000 | 1,646,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 04/11/2010 | Bond Future | | | 2.65100 | 2.65000 | | | 0.00 | 0 | 1,080.00 |
| R212 | On | 04/11/2010 | Bond Future | 3.00 | Call | | 3,334.00000 | 3,324,000 | | 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 | | 3,799.00000 | 3,790,000 | | 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 | | 2,865.00000 | 2,855,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 04/11/2010 | Bond Future | 2.95 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 03/02/2011 | Bond Future | | | 2.56400 | 2.56200 | | | 0.00 | 0 | 240.00 |
| R212 | On | 03/02/2011 | Bond Future | 3.00 | Call | | 4,113.00000 | 4,094,000 | | 0.00 | 0 | 0.00 |
| R212 | On | 03/02/2011 | Bond Future | 3.00 | Put | | 0.00000 | 0,000 | | 0.00 | 0 | 0.00 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest | |
|------------------|----|------------|--------------|------------|-----------|--------------|-------------------|------------|-----------|------------------|---------------|--------|
| R212 | On | 03/02/2011 | Bond Future | 3.05 | Call | | 4,570.00000 | | 4,551,000 | 0.00 | 0 | 0.00 |
| R212 | On | 03/02/2011 | Bond Future | 3.05 | Put | | 0.00000 | | 0,000 | 0.00 | 0 | 0.00 |
| R212 | On | 03/02/2011 | Bond Future | 2.95 | Call | | 3,653.00000 | | 3,634,000 | 0.00 | 0 | 0.00 |
| R212 | On | 03/02/2011 | Bond Future | 2.95 | Put | | 0.00000 | | 0,000 | 0.00 | 0 | 0.00 |
| TRT1 | On | 04/11/2010 | Index Future | | | 341.56500 | 340.66700 | | | 0.00 | 0 | 0.00 |
| TRT1 | On | 03/02/2011 | Index Future | | | 346.62700 | 345.71400 | | | 0.00 | 0 | 100.00 |
| TRT1 | On | 05/05/2011 | Index Future | | | 351.68900 | 350.76200 | | | 0.00 | 0 | 0.00 |

Total for Derivatives : **2,418,288,460.90** **14,728** **1,161,726.00**

j-Bonds

| | | | | | | | | | | | | |
|------|----|------------|-----------|--|--|-----------|-----------|--|--|------|---|------|
| CGR5 | On | 23/07/2011 | Spot Bond | | | 15.67900 | 15.67900 | | | 0.00 | 0 | 0.00 |
| R155 | On | 31/08/2011 | Spot Bond | | | 6.25000 | 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 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|-------------------------|---------------|---------------------|---------------|
| 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 |
| 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 |
| Total for j-Bonds : | | | | | | | | | | 0.00 | 0 | 0.00 |
| Grand Total: | | | | | | | | | 2,418,288,460.90 | 14,728 | 1,161,726.00 | |