



Daily MTM Report

Daily summary for: 04/04/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 13/06/2011 Foreign Exchange Future			6.76420	6.80480		13.59	105,318,594.00	15,570	408,460.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		29.00000	21,000	16.41	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		674.00000	707,000	16.41	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		25.00000	18,000	16.61	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		720.00000	754,000	16.61	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		33.00000	25,000	16.21	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		628.00000	661,000	16.21	330,500.00	500	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		224.00000	196,000	13.75	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		119.00000	132,000	13.75	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		451.00000	481,000	15.40	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		56.00000	45,000	15.40	0.00	0	1,790.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		330.00000	357,000	14.80	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		85.00000	71,000	14.80	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,202.00000	1,240,000	18.63	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		7.00000	4,000	18.63	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		1,007.00000	1,044,000	17.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		12.00000	8,000	17.82	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		494.00000	525,000	15.60	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		49.00000	39,000	15.60	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		43.00000	33,000	15.81	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		538.00000	569,000	15.81	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		369.00000	397,000	15.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		74.00000	61,000	15.00	0.00	0	650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		292.00000	318,000	14.60	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		97.00000	82,000	14.60	0.00	0	19,330.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		582.00000	615,000	16.01	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		37.00000	29,000	16.01	0.00	0	5,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		257.00000	281,000	14.39	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		112.00000	95,000	14.39	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		256.00000	226,000	13.91	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		101.00000	112,000	13.91	0.00	0	7,200.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		146.00000	127,000	13.99	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		191.00000	213,000	13.99	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		223.00000	246,000	14.19	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		128.00000	110,000	14.19	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		0.00000	331,000	14.40	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		0.00000	67,000	14.40	6,700.00	100	100.00
\$ / R	On	19/09/2011	Foreign Exchange Future			6.86330	6.90410		14.55	3,438,513.30	501	108,959.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		63.00000	57,000	19.74	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,209.00000	1,244,000	19.74	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		60.00000	54,000	19.95	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	19/09/2011	Foreign Exchange Future	8.10	Put		1,256.00000	1,291,000	19.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		67.00000	60,000	19.52	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,163.00000	1,197,000	19.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		980.00000	1,012,000	18.66	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		84.00000	75,000	18.66	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		138.00000	126,000	16.93	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		634.00000	663,000	16.93	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		329.00000	302,000	14.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		225.00000	239,000	14.57	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		278.00000	257,000	14.77	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		274.00000	294,000	14.77	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		675.00000	705,000	17.14	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		129.00000	118,000	17.14	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		803.00000	834,000	17.79	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		107.00000	97,000	17.79	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		386.00000	357,000	14.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		182.00000	194,000	14.60	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.95950	7.00000		14.87	36,947,985.50	5,309	8,431.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		241.00000	226,000	16.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		591.00000	617,000	16.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		229.00000	214,000	16.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		629.00000	655,000	16.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		254.00000	239,000	16.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		554.00000	580,000	16.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.06410	7.10200		15.24	0.00	0	638.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		457.00000	433,000	15.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		391.00000	405,000	15.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		434.00000	413,000	15.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		418.00000	435,000	15.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		482.00000	457,000	15.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		366.00000	379,000	15.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		475.00000	450,000	15.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		373.00000	386,000	15.21	0.00	0	1,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.02350	9.06280		18.45	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,418.00000	1,373,000	18.65	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,555.00000	1,550,000	18.65	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,402.00000	1,357,000	18.70	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,589.00000	1,584,000	18.70	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,434.00000	1,389,000	18.60	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,521.00000	1,516,000	18.60	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.76420	6.80480			13.59	0.00	0	280.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			8,499.00000	7,083,000	14.80	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			33,019.00000	35,663,000	14.80	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			7,408.00000	6,098,000	15.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put			36,928.00000	39,678,000	15.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call			9,747.00000	8,218,000	14.60	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put			29,267.00000	31,798,000	14.60	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call			3,737.00000	2,859,000	16.01	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put			58,257.00000	61,439,000	16.01	0.00	0	60.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/09/2011	Foreign Exchange Future			6.86330	6.90410		14.55	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call		20,894.00000	19,184,000	15.63	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		40,484.00000	42,854,000	15.63	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		19,472.00000	17,852,000	15.85	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		44,062.00000	46,522,000	15.85	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		22,430.00000	20,627,000	15.42	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		37,020.00000	39,297,000	15.42	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future			10.90570	10.90220		12.63	1,221,438.40	112	26,871.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Call		41.00000	37,000	15.07	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Put		989.00000	981,000	15.07	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Call		37.00000	34,000	15.20	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Put		1,035.00000	1,028,000	15.20	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Call		45.00000	41,000	14.94	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Put		943.00000	935,000	14.94	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Call		331.00000	327,000	12.73	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Put		179.00000	171,000	12.73	0.00	0	10.00
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Put		637.00000	628,000	14.04	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Call		89.00000	84,000	14.04	0.00	0	10.00
£ / R On	13/06/2011	Foreign Exchange Future	11.55	Call		73.00000	68,000	14.30	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.55	Put		721.00000	712,000	14.30	0.00	0	100.00
£ / R On	13/06/2011	Foreign Exchange Future	11.95	Call		34.00000	30,000	15.33	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.95	Put		1,082.00000	1,074,000	15.33	0.00	0	100.00
£ / R On	19/09/2011	Foreign Exchange Future			11.04440	11.04120		13.98	0.00	0	29,955.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Call		267.00000	262,000	14.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		726.00000	718,000	14.90	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		254.00000	249,000	15.00	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		763.00000	755,000	15.00	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		281.00000	276,000	14.79	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		690.00000	682,000	14.79	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		230.00000	225,000	15.20	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		839.00000	831,000	15.20	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		147.00000	143,000	16.12	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		1,206.00000	1,199,000	16.12	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.17510	11.17200		14.55	89,400.80	8	456.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		386.00000	382,000	15.38	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		864.00000	857,000	15.38	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		372.00000	368,000	15.46	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		900.00000	893,000	15.46	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		401.00000	397,000	15.30	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		829.00000	822,000	15.30	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		257.00000	253,000	16.29	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,285.00000	1,278,000	16.29	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08060	0.08070		16.17	96,720.00	1,200	637.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		111.00000	103,000	18.53	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		541.00000	543,000	18.53	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		18.00000	16,000	22.10	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,448.00000	1,456,000	22.10	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		615.00000	604,000	16.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		45.00000	44,000	16.15	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08190	0.08200		20.17	0.00	0	16,271.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		477.00000	467,000	16.62	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		277.00000	277,000	16.62	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		177.00000	171,000	20.17	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		977.00000	981,000	20.17	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,218.00000	1,208,000	14.53	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		18.00000	18,000	14.53	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.61350	9.61170		12.20	1,345,890.00	140	15,783.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		145.00000	139,000	12.97	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		333.00000	326,000	12.97	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		131.00000	125,000	13.16	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		369.00000	362,000	13.16	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		161.00000	155,000	12.77	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		299.00000	292,000	12.77	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.72960	9.72790		13.15	0.00	0	50,917.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		389.00000	386,000	13.16	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		311.00000	306,000	13.16	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		364.00000	361,000	13.15	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		336.00000	331,000	13.15	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		416.00000	413,000	13.18	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		288.00000	283,000	13.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.83720	9.83580		13.63	0.00	0	300.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		468.00000	468,000	13.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put	432.00000	431,000	13.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call	444.00000	444,000	13.63	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put	458.00000	457,000	13.63	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call	492.00000	492,000	13.60	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put	406.00000	405,000	13.60	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			373.77200	371.47700		0.00	0	30.00
AL7T	On	04/08/2011	Index Future			379.12200	376.79000		0.00	0	0.00
ALBI	On	05/05/2011	Index Future			343.75500	341.90500		0.00	0	1,070.00
ALBI	On	04/08/2011	Index Future			348.67600	346.79500		0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.93910	6.99380	10.09	0.00	0	13,275.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call	372.00000	324,000	11.11	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put	28.00000	35,000	11.11	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call	329.00000	283,000	10.94	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put	35.00000	44,000	10.94	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call	415.00000	366,000	11.28	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put	21.00000	27,000	11.28	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.95510	7.00990	10.73	1,391,020.00	200	8,570.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call	437.00000	394,000	11.23	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put	77.00000	89,000	11.23	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call	400.00000	358,000	11.14	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put	90.00000	103,000	11.14	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call	476.00000	431,000	11.31	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put	66.00000	76,000	11.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future			6.97310	7.02750		10.91	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		486.00000	446,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		109.00000	123,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		452.00000	412,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		125.00000	139,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		522.00000	480,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		95.00000	107,000	11.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.94020	8.02250		13.09	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,269.00000	1,224,000	13.21	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		547.00000	584,000	13.21	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,242.00000	1,196,000	13.20	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		570.00000	606,000	13.20	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,296.00000	1,253,000	13.22	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		524.00000	563,000	13.22	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			6.98100	7.04430		10.95	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		228.00000	182,000	11.38	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		84.00000	101,000	11.38	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		195.00000	152,000	11.17	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		101.00000	121,000	11.17	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		264.00000	215,000	11.59	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		70.00000	84,000	11.59	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.06470	7.12870		10.98	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		171.00000	143,000	11.55	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		292.00000	328,000	11.55	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	19/09/2011	Foreign Exchange Future	7.30	Call		154.00000	129,000	11.69	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		325.00000	364,000	11.69	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		189.00000	159,000	11.41	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		260.00000	294,000	11.41	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.35900	7.33260		14.76	0.00	0	900.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		339.00000	354,000	15.69	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		106.00000	95,000	15.69	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		305.00000	318,000	15.50	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		122.00000	109,000	15.50	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		375.00000	391,000	15.88	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		92.00000	82,000	15.88	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			7.47160	7.44490		15.19	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		232.00000	239,000	15.65	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		437.00000	417,000	15.65	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		216.00000	222,000	15.76	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		471.00000	450,000	15.76	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		249.00000	257,000	15.53	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		404.00000	385,000	15.53	0.00	0	0.00
CRD1 On	05/05/2011	Index Future			155.57500	155.05100			0.00	0	2.00
CRD1 On	04/08/2011	Index Future			157.72100	157.19000			0.00	0	0.00
ES18 On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	05/05/2011	GOVI			344.89500	343.11100			0.00	0	205.00
GOVI	On	05/05/2011	GOVI	349.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Put		58,890.00000	41,050,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Put		58,990.00000	41,150,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Put		58,790.00000	40,950,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI			349.83200	348.01900			0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.00	Call		190.00000	18,320,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.01	Call		90.00000	18,220,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Call		290.00000	18,420,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	05/05/2011	Index Future			150.21300	149.99900			0.00	0	61.00
IGOV	On	04/08/2011	Index Future			152.36400	152.14500			0.00	0	0.00
ILBI	On	05/05/2011	Index Future			406.31300	405.91300			0.00	0	336.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.59400	5.60000			0.00	0	2,001.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.62600	5.63000			0.00	0	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.65700	5.66000			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.73300	5.77000			0.00	0	2,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.82000	5.84000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.93500	5.97000			0.00	500	14,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.37600	6.39000			0.00	0	5,591.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.90900	6.94000			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.41500	7.45000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.81100	7.86000			0.00	0	44,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			8.15800	8.20000			0.00	0	513.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			8.49000	8.44000			0.00	0	0.00
JN02	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	05/05/2011	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/05/2011	Index Future			337.24000	335.03100			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			342.06700	339.82300			0.00	0	0.00
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.73800	7.80600		3.75	0.00	0	2,405.00
R157	On	05/05/2011	Bond Future	7.75	Call		445.00000	553,000	3.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		674.00000	504,000	3.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future	7.80	Call		541.00000	666,000	3.71	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		566.00000	412,000	3.71	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		361.00000	453,000	3.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		795.00000	609,000	3.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		288.00000	365,000	3.67	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		928.00000	727,000	3.67	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.88700	7.96100		4.00	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		456.00000	525,000	3.87	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,245.00000	2,029,000	3.87	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		512.00000	588,000	3.88	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,105.00000	1,896,000	3.88	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		405.00000	468,000	3.86	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,390.00000	2,168,000	3.86	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.05500	8.13500		4.25	0.00	0	3,694.00
R157	On	03/11/2011	Bond Future	8.25	Call		1,770.00000	1,922,000	4.25	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,357.00000	1,220,000	4.25	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		1,874.00000	2,031,000	4.27	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,282.00000	1,150,000	4.27	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,671.00000	1,817,000	4.24	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1,437.00000	1,294,000	4.24	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.24500	8.33200		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,174.00000	2,331,000	4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		1,612.00000	1,476,000	4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,272.00000	2,433,000	4.27	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		1,543.00000	1,411,000	4.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.45	Call		2,078.00000	2,231,000	4.24	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		1,683.00000	1,543,000	4.24	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R'On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R'On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	05/05/2011	Bond Future			8.82700	8.90900		10.25	0.00	0	28,849.00
R186	On	05/05/2011	Bond Future	8.75	Call		837.00000	1,066,000	10.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,307.00000	1,781,000	10.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		1,009.00000	1,274,000	10.15	0.00	0	1.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,013.00000	1,524,000	10.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		687.00000	882,000	10.11	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,624.00000	2,065,000	10.11	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		8,801.00000	8,050,000	9.86	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		10.00000	13,000	9.86	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.92200	9.00700		11.50	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		705.00000	830,000	11.02	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		7,809.00000	7,168,000	11.02	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		793.00000	931,000	11.04	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		7,408.00000	6,780,000	11.04	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		626.00000	739,000	11.01	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		8,222.00000	7,569,000	11.01	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		0.00000	6,404,000	11.06	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		0.00000	1,041,000	11.06	624,600.00	600	600.00

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	8.70	Put		0.00000	4,109,000	11.19	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		0.00000	2,071,000	11.19	414,200.00	200	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		0.00000	3,115,000	11.33	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		0.00000	2,862,000	11.33	572,400.00	200	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		0.00000	7,517,000	11.82	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		0.00000	778,000	11.82	466,800.00	600	600.00
R186	On	03/11/2011	Bond Future			9.01800	9.10600		11.75	0.00	0	12,982.00
R186	On	03/11/2011	Bond Future	9.00	Call		3,667.00000	4,024,000	11.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		4,605.00000	4,184,000	11.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		3,880.00000	4,251,000	11.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		4,374.00000	3,967,000	11.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		3,461.00000	3,805,000	11.56	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		4,845.00000	4,412,000	11.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future			9.11700	9.20700		12.50	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,226.00000	4,574,000	12.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		6,031.00000	5,599,000	12.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,428.00000	4,787,000	12.36	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		5,793.00000	5,373,000	12.36	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,029.00000	4,366,000	12.30	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		6,276.00000	5,834,000	12.30	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R	On 21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On 05/05/2011	Bond Future			208.78504	208.74040			0.00	0	0.00
R189	On 05/05/2011	Bond Future	207.30	Call		1,440.00000	1,485,000		0.00	0	0.00
R189	On 05/05/2011	Bond Future	207.30	Put		0.00000	0,000		0.00	0	0.00
R189	On 05/05/2011	Bond Future	207.35	Call		1,390.00000	1,435,000		0.00	0	0.00
R189	On 05/05/2011	Bond Future	207.35	Put		0.00000	0,000		0.00	0	0.00
R189	On 05/05/2011	Bond Future	207.25	Call		1,490.00000	1,535,000		0.00	0	0.00
R189	On 05/05/2011	Bond Future	207.25	Put		0.00000	0,000		0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On 05/05/2011	Bond Future			231.95268	231.49749			0.00	0	0.00
R197	On 05/05/2011	Bond Future	232.00	Call		0.00000	0,000		0.00	0	0.00
R197	On 05/05/2011	Bond Future	232.00	Put		503.00000	47,000		0.00	0	0.00
R197	On 05/05/2011	Bond Future	232.05	Call		0.00000	0,000		0.00	0	0.00
R197	On 05/05/2011	Bond Future	232.05	Put		553.00000	97,000		0.00	0	0.00
R197	On 05/05/2011	Bond Future	231.95	Call		0.00000	3,000		0.00	0	0.00
R197	On 05/05/2011	Bond Future	231.95	Put		453.00000	0,000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On 05/05/2011	Bond Future			7.35500	7.40200		3.00	0.00	0	484.00
R201	On 05/05/2011	Bond Future	7.75	Call		1,175.00000	1,300,000	3.06	0.00	0	0.00
R201	On 05/05/2011	Bond Future	7.75	Put		67.00000	42,000	3.06	0.00	0	0.00
R201	On 05/05/2011	Bond Future	7.80	Call		1,315.00000	1,446,000	3.07	0.00	0	0.00
R201	On 05/05/2011	Bond Future	7.80	Put		49.00000	30,000	3.07	0.00	0	0.00
R201	On 05/05/2011	Bond Future	7.70	Call		1,040.00000	1,159,000	3.05	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	Put		91.00000	59,000	3.05	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.49200	7.54400		3.50	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		464.00000	510,000	3.39	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,347.00000	1,238,000	3.39	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		519.00000	568,000	3.40	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,251.00000	1,145,000	3.40	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		414.00000	455,000	3.38	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,448.00000	1,334,000	3.38	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.64400	7.70200		3.50	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,617.00000	1,710,000	3.57	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		794.00000	726,000	3.57	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,705.00000	1,802,000	3.58	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		745.00000	681,000	3.58	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,530.00000	1,620,000	3.56	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		845.00000	773,000	3.56	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.81700	7.87900		3.50	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		1,868.00000	1,961,000	3.57	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		924.00000	858,000	3.57	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		1,950.00000	2,046,000	3.58	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		879.00000	816,000	3.58	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		1,787.00000	1,878,000	3.56	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		969.00000	901,000	3.56	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	05/05/2011	Bond Future			0.35900	0.35900			0.00	0	10,539.00
R202	On	05/05/2011	Bond Future	2.05	Call		41,774.00000	41,774,000		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		42,802.00000	42,802,000		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		40,736.00000	40,736,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	05/05/2011	Bond Future			8.31500	8.40800		5.75	0.00	0	517.00
R203	On	05/05/2011	Bond Future	8.25	Call		378.00000	519,000	5.66	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,143.00000	835,000	5.66	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		466.00000	631,000	5.68	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		988.00000	704,000	5.68	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		303.00000	421,000	5.64	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,312.00000	981,000	5.64	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.44700	8.54500		6.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		505.00000	611,000	5.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,074.00000	2,724,000	5.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		566.00000	681,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,896.00000	2,555,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		450.00000	546,000	5.96	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,258.00000	2,899,000	5.96	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.58900	8.69200		6.50	0.00	0	1,416.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,554.00000	1,751,000	6.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future	8.50	Put		2,415.00000	2,151,000	6.39	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		1,657.00000	1,863,000	6.41	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		2,293.00000	2,038,000	6.41	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,454.00000	1,643,000	6.37	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		2,540.00000	2,269,000	6.37	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.74300	8.85200		6.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,234.00000	2,455,000	6.63	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		2,671.00000	2,425,000	6.63	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,343.00000	2,571,000	6.65	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		2,566.00000	2,326,000	6.65	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,128.00000	2,343,000	6.61	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		2,780.00000	2,528,000	6.61	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.45500	8.55200		6.75	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		679.00000	906,000	6.66	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		961.00000	661,000	6.66	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		808.00000	1,063,000	6.68	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		819.00000	547,000	6.68	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		564.00000	763,000	6.64	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,118.00000	790,000	6.64	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.57800	8.68000		7.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		445.00000	545,000	7.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,090.00000	3,654,000	7.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/08/2011	Bond Future	8.05	Call		501.00000	611,000	7.23	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		3,872.00000	3,446,000	7.23	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		393.00000	485,000	7.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		4,313.00000	3,869,000	7.20	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.70500	8.81300		7.75	0.00	0	1,876.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,162.00000	2,425,000	7.64	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		2,482.00000	2,196,000	7.64	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,290.00000	2,563,000	7.66	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		2,356.00000	2,080,000	7.66	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,039.00000	2,292,000	7.61	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		2,614.00000	2,318,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.84000	8.95200		8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,019.00000	3,304,000	8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		2,784.00000	2,519,000	8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,152.00000	3,444,000	8.28	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		2,674.00000	2,415,000	8.28	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		2,890.00000	3,168,000	8.23	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		2,900.00000	2,627,000	8.23	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.06100	7.09900		2.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		997.00000	1,077,000	2.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	05/05/2011	Bond Future	7.50	Put		32.00000	20,000	2.34	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,107.00000	1,190,000	2.35	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		23.00000	14,000	2.35	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		890.00000	966,000	2.32	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		45.00000	29,000	2.32	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.21100	7.25400		2.50	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		333.00000	361,000	2.41	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		894.00000	827,000	2.41	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		377.00000	407,000	2.43	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		827.00000	762,000	2.43	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		295.00000	320,000	2.40	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		967.00000	897,000	2.40	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.37800	7.42600		2.50	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,159.00000	1,215,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		518.00000	478,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,224.00000	1,282,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		484.00000	447,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,096.00000	1,150,000	2.54	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		553.00000	512,000	2.54	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.58200	7.63600		2.50	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,287.00000	1,342,000	2.55	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		646.00000	606,000	2.55	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,344.00000	1,400,000	2.56	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		616.00000	576,000	2.56	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,231.00000	1,285,000	2.54	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	02/02/2012	Bond Future	7.95	Put		678.00000	637,000	2.54	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.54700	8.64000		7.50	0.00	0	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		509.00000	686,000	7.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,311.00000	956,000	7.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		619.00000	824,000	7.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,134.00000	807,000	7.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		413.00000	564,000	7.39	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,504.00000	1,123,000	7.39	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.66300	8.76000		8.50	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		698.00000	834,000	8.19	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,579.00000	3,176,000	8.19	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		776.00000	924,000	8.21	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,369.00000	2,978,000	8.21	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		625.00000	751,000	8.17	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		3,794.00000	3,381,000	8.17	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.77700	8.87800		8.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,138.00000	2,386,000	8.63	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		2,831.00000	2,533,000	8.63	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,267.00000	2,525,000	8.65	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		2,689.00000	2,400,000	8.65	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,012.00000	2,251,000	8.60	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		2,978.00000	2,670,000	8.60	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.89900	9.00400		9.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	9.00	Call		3,057.00000	3,334,000	9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		3,078.00000	2,803,000	9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,195.00000	3,480,000	9.28	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		2,955.00000	2,688,000	9.28	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		2,914.00000	3,184,000	9.19	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		3,197.00000	2,916,000	9.19	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.60300	8.69500		8.50	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		433.00000	588,000	8.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,612.00000	1,213,000	8.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		533.00000	715,000	8.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,408.00000	1,036,000	8.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		347.00000	477,000	8.35	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,832.00000	1,408,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.70600	8.80200		9.25	0.00	0	120.00
R208	On	04/08/2011	Bond Future	8.25	Call		671.00000	804,000	8.86	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		3,981.00000	3,550,000	8.86	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		748.00000	893,000	8.88	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		3,752.00000	3,332,000	8.88	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		599.00000	721,000	8.84	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		4,217.00000	3,775,000	8.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future			8.81300	8.91300		9.75	0.00	0	5,604.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,136.00000	2,390,000	9.59	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		3,074.00000	2,754,000	9.59	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,271.00000	2,535,000	9.62	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		2,920.00000	2,610,000	9.62	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,006.00000	2,250,000	9.56	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		3,234.00000	2,904,000	9.56	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.92300	9.02700		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,187.00000	3,477,000	10.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		3,338.00000	3,045,000	10.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,332.00000	3,630,000	10.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		3,204.00000	2,920,000	10.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,045.00000	3,327,000	10.05	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		3,476.00000	3,175,000	10.05	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.88400	8.97000		13.50	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		157.00000	214,000	13.17	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,930.00000	3,319,000	13.17	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		206.00000	280,000	13.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		3,563.00000	2,969,000	13.19	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	05/05/2011	Bond Future	8.45	Call		117.00000	161,000	13.15	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		4,310.00000	3,686,000	13.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.95700	9.04600		14.75	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		951.00000	1,116,000	14.24	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		5,300.00000	4,783,000	14.24	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,056.00000	1,235,000	14.26	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,989.00000	4,487,000	14.26	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		853.00000	1,004,000	14.22	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		5,621.00000	5,090,000	14.22	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		7,761.00000	8,353,000	15.60	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		418.00000	329,000	15.60	0.00	0	0.00
R209	On	03/11/2011	Bond Future			9.03000	9.12200		15.75	0.00	0	1,033.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,236.00000	2,497,000	15.33	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		5,113.00000	4,679,000	15.33	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,387.00000	2,660,000	15.37	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		4,867.00000	4,445,000	15.37	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,094.00000	2,342,000	15.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		5,372.00000	4,925,000	15.30	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.10400	9.19900		16.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,660.00000	3,984,000	16.03	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		5,155.00000	4,772,000	16.03	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,833.00000	4,167,000	16.07	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		4,948.00000	4,574,000	16.07	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,491.00000	3,805,000	15.98	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		5,370.00000	4,976,000	15.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	05/05/2011	Bond Future			125.35969	125.35168			0.00	0	278.00
R210	On	05/05/2011	Bond Future	126.00	Call		0.00000	0,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	126.00	Put		648.00000	640,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	126.05	Call		0.00000	0,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	126.05	Put		698.00000	690,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	125.95	Call		0.00000	0,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	125.95	Put		598.00000	590,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	05/05/2011	Bond Future			1.63700	1.66800			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		2,596.00000	2,769,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.14	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.19	Call		2,867.00000	3,040,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.19	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.09	Call		2,324.00000	2,497,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.09	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			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	05/05/2011	Bond Future			2.43300	2.43400			0.00	0	2,532.00
R212	On	05/05/2011	Bond Future	2.25	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.25	Put		1,774.00000	1,765,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.30	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.30	Put		1,289.00000	1,279,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.20	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.20	Put		2,262.00000	2,253,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.96100	9.03800			0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Put		8,780.00000	8,174,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Put		8,325.00000	7,719,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Put		9,238.00000	8,632,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			9.04300	9.12200			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		9,394.00000	8,782,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		8,942.00000	8,330,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		9,850.00000	9,238,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.12700	9.20900			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		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
R213	On	03/11/2011	Bond Future	8.75	Put		3,599.00000	2,973,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		3,195.00000	2,569,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		4,005.00000	3,380,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.21500	9.29900			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		2,279.00000	1,648,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		1,891.00000	1,261,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		2,670.00000	2,039,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			13,612.73000	13,637.78000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		1,378.00000	1,127,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		1,378.00000	1,127,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		1,378.00000	1,127,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRT1	On	05/05/2011	Index Future			340.71200	338.93300				0.00	0	100.00
TRT1	On	04/08/2011	Index Future			345.41200	343.60700				0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.03760	1.04170		14.04		0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		217.00000	199,000	14.04		0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		300.00000	323,000	14.04		0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		92.00000	83,000	15.84		0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		675.00000	707,000	15.84		0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		497.00000	465,000	12.89		0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		80.00000	89,000	12.89		0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.05640	1.06100		14.31		0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		288.00000	267,000	15.50		0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		678.00000	703,000	15.50		0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		181.00000	166,000	16.78		0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		1,071.00000	1,102,000	16.78		0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		468.00000	440,000	14.31		0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		358.00000	376,000	14.31		0.00	0	0.00

Total for Derivatives :											152,264,762.00	25,740	987,275.00
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i-Bonds

1BG4A	On	21/03/2012	Spot Bond			5.93000	5.93000				0.00	0	0.00
1BG4A	On	21/03/2012	Spot Bond			5.95000	5.95000				0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond			6.02000	6.02000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4C	On	21/03/2012			6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012			7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012			8.80000	8.80000			0.00	0	0.00
CGR5	On	23/07/2011			15.67900	15.67900			0.00	0	0.00
R155	On	31/08/2011			5.75000	5.81000			0.00	0	0.00
R157	On	15/09/2015			7.69500	7.76000			0.00	0	0.00
R186	On	21/12/2026			8.79500	8.87500			0.00	0	0.00
R189	On	31/03/2013			1.28000	1.29000			0.00	0	0.00
R197	On	07/12/2023			2.62000	2.64000			0.00	0	0.00
R201	On	21/12/2014			7.31500	7.36000			0.00	0	0.00
R202	On	07/12/2033			2.70000	2.70000			0.00	0	0.00
R203	On	15/09/2017			8.27500	8.36500			0.00	0	0.00
R204	On	21/12/2018			8.41500	8.51000			0.00	0	0.00
R206	On	15/01/2014			7.02000	7.05500			0.00	0	0.00
R207	On	15/01/2020			8.51000	8.60000			0.00	0	0.00
R208	On	31/03/2021			8.57000	8.66000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Spot Bond			8.86000	8.94500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.72000	2.72000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.15000	2.18000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.70000	2.70000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.00000	8.00000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										152,264,762.00	25,740	987,275.00