



Daily MTM Report

Daily summary for: 23/03/2011

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			7.02330	6.99100		14.17	59,662,933.50	8,495	377,152.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		72.00000	76,000	16.68	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		531.00000	503,000	16.68	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		65.00000	68,000	16.96	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		574.00000	545,000	16.96	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		80.00000	84,000	16.40	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		489.00000	461,000	16.40	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		374.00000	396,000	14.84	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		83.00000	73,000	14.84	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		331.00000	306,000	15.29	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		122.00000	129,000	15.29	0.00	0	2,190.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		228.00000	206,000	14.45	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		169.00000	179,000	14.45	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,034.00000	1,003,000	19.76	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		25.00000	26,000	19.76	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		845.00000	815,000	18.64	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		36.00000	38,000	18.64	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		369.00000	343,000	15.56	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		110.00000	116,000	15.56	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		99.00000	104,000	15.84	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		408.00000	381,000	15.84	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		261.00000	238,000	14.73	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		152.00000	161,000	14.73	0.00	0	650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		197.00000	177,000	14.17	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		188.00000	200,000	14.17	0.00	0	150.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.12570	7.09250		14.74	1,653,162.40	232	54,971.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		90.00000	95,000	18.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,048.00000	1,019,000	18.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		86.00000	90,000	18.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,094.00000	1,064,000	18.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		95.00000	100,000	18.49	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,003.00000	974,000	18.49	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		828.00000	799,000	17.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		120.00000	125,000	17.65	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		197.00000	206,000	15.99	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		505.00000	480,000	15.99	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		460.00000	481,000	14.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		168.00000	155,000	14.84	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		399.00000	417,000	14.80	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		207.00000	191,000	14.80	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		543.00000	517,000	16.20	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	19/09/2011	Foreign Exchange Future	7.45	Call		185.00000	193,000	16.20	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		661.00000	634,000	16.82	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		153.00000	160,000	16.82	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		526.00000	549,000	14.87	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		134.00000	123,000	14.87	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.22630	7.19140		15.10	0.00	0	2,082.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		318.00000	332,000	15.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		477.00000	456,000	15.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		302.00000	315,000	15.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		511.00000	489,000	15.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		335.00000	349,000	15.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		444.00000	423,000	15.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.33270	7.29770		15.52	0.00	0	277.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		576.00000	600,000	15.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		314.00000	303,000	15.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		549.00000	572,000	15.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		337.00000	325,000	15.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		604.00000	628,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		292.00000	281,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		596.00000	620,000	15.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		298.00000	287,000	15.23	0.00	0	1,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.26770	9.23450		18.47	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,486.00000	1,499,000	18.41	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,452.00000	1,431,000	18.41	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,469.00000	1,483,000	18.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,485.00000	1,465,000	18.47	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,502.00000	1,516,000	18.34	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,418.00000	1,398,000	18.34	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future				7.02330	6.99100		14.17	0.00	0	280.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.05	Call		16,901.00000	17,913,000	14.45	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.05	Put		22,801.00000	20,583,000	14.45	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.10	Call		15,168.00000	16,062,000	14.73	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.10	Put		26,068.00000	23,732,000	14.73	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.00	Call		18,827.00000	19,968,000	14.17	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.00	Put		19,727.00000	17,638,000	14.17	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.35	Call		8,868.00000	9,334,000	16.12	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.35	Put		44,768.00000	42,004,000	16.12	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future				7.12570	7.09250		14.74	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.10	Call		29,357.00000	30,665,000	14.74	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.10	Put		30,107.00000	28,095,000	14.74	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.15	Call		27,454.00000	28,682,000	14.95	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.15	Put		33,204.00000	31,112,000	14.95	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.05	Call		31,787.00000	33,231,000	14.76	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.05	Put		27,537.00000	25,661,000	14.76	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.40840	11.43780		13.54	798,588.00	70	16,186.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		167.00000	147,000	14.58	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		579.00000	589,000	14.58	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		155.00000	136,000	14.70	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		617.00000	628,000	14.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		180.00000	159,000	14.46	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		542.00000	551,000	14.46	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Call		763.00000	730,000	13.79	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Put		75.00000	72,000	13.79	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		313.00000	317,000	13.66	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		301.00000	275,000	13.66	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		261.00000	236,000	13.89	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		373.00000	378,000	13.89	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		143.00000	125,000	14.81	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		655.00000	667,000	14.81	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.55540	11.58440		14.27	0.00	0	17,746.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		514.00000	489,000	14.27	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		430.00000	434,000	14.27	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		489.00000	464,000	14.27	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		455.00000	459,000	14.27	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		539.00000	514,000	14.26	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		405.00000	409,000	14.26	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		445.00000	424,000	14.47	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		511.00000	519,000	14.47	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		298.00000	282,000	15.35	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		814.00000	827,000	15.35	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.69620	11.72310		14.65	0.00	0	452.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		626.00000	610,000	14.64	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		553.00000	564,000	14.64	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		602.00000	587,000	14.65	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	19/12/2011	Foreign Exchange Future	11.70	Put		579.00000	591,000	14.65	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		650.00000	635,000	14.63	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		527.00000	539,000	14.63	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		426.00000	414,000	15.46	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		903.00000	918,000	15.46	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08690	0.08640		18.94	869.00	10	1,173.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		364.00000	383,000	17.08	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		224.00000	193,000	17.08	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		89.00000	89,000	20.76	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		949.00000	899,000	20.76	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,152.00000	1,199,000	17.14	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		12.00000	9,000	17.14	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08830	0.08770		18.26	0.00	0	70.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		884.00000	919,000	15.42	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		114.00000	89,000	15.42	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		370.00000	376,000	18.26	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		600.00000	546,000	18.26	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,778.00000	1,837,000	16.28	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		8.00000	7,000	16.28	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.92100	9.90690		12.85	4,266,030.00	430	15,574.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		299.00000	306,000	12.90	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		192.00000	185,000	12.90	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		272.00000	278,000	12.87	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		215.00000	207,000	12.87	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	9.75	Call		328.00000	335,000	12.92	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		171.00000	164,000	12.92	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.04280	10.02760		13.57	0.00	0	14,009.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		592.00000	599,000	13.41	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		214.00000	206,000	13.41	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		561.00000	568,000	13.43	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		233.00000	225,000	13.43	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		625.00000	631,000	13.39	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		197.00000	188,000	13.39	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.15850	10.14010		13.69	0.00	0	300.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		661.00000	666,000	13.56	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		321.00000	308,000	13.56	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		632.00000	637,000	13.58	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		342.00000	329,000	13.58	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		690.00000	696,000	13.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		300.00000	288,000	13.54	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			370.02400	367.32500			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			375.30700	372.56800			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			340.85400	338.98400			37,493,940.00	11	1,070.00
ALBI	On	04/08/2011	Index Future			345.72000	343.82200			0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.02290	6.99690		10.13	1,404,580.00	200	13,335.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		395.00000	414,000	12.73	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		48.00000	41,000	12.73	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		353.00000	371,000	12.36	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		56.00000	48,000	12.36	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		438.00000	458,000	13.10	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		41.00000	35,000	13.10	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.04000	7.01330		10.86	0.00	0	8,370.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		469.00000	489,000	12.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		106.00000	99,000	12.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		431.00000	449,000	12.60	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		118.00000	109,000	12.60	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		509.00000	529,000	13.10	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		96.00000	89,000	13.10	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.06010	7.03180		10.89	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		514.00000	554,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		132.00000	144,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		480.00000	499,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		148.00000	139,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		568.00000	589,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		136.00000	129,000	13.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.93930	7.91850		12.92	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,180.00000	1,211,000	12.96	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		562.00000	572,000	12.96	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,151.00000	1,183,000	12.96	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		583.00000	594,000	12.96	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,209.00000	1,240,000	12.97	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		541.00000	551,000	12.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.12850	7.12480		11.49	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		301.00000	302,000	12.33	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		76.00000	74,000	12.33	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		264.00000	266,000	12.12	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		89.00000	88,000	12.12	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		339.00000	341,000	12.53	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		64.00000	63,000	12.53	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.21460	7.21060		11.20	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		212.00000	212,000	11.33	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		251.00000	247,000	11.33	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		193.00000	193,000	11.46	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		282.00000	278,000	11.46	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		233.00000	233,000	11.20	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		222.00000	218,000	11.20	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.76900	7.73830		14.75	0.00	0	900.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		680.00000	706,000	16.69	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		42.00000	37,000	16.69	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		636.00000	662,000	16.54	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		48.00000	43,000	16.54	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		724.00000	751,000	16.84	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		36.00000	32,000	16.84	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			7.88890	7.85670		15.13	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		443.00000	462,000	15.13	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		236.00000	223,000	15.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		415.00000	433,000	15.13	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		258.00000	244,000	15.13	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		473.00000	492,000	15.13	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		216.00000	203,000	15.13	0.00	0	0.00
CRD1	On 05/05/2011	Index Future			154.70900	154.53200			0.00	0	2.00
CRD1	On 04/08/2011	Index Future			156.84000	156.65900			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
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			342.10300	341.45400			0.00	0	209.00
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		75,460.00000	68,970,000		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		75,560.00000	69,070,000		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		75,360.00000	68,870,000		0.00	0	0.00
GOVI	On 04/08/2011	GOVI			346.98700	346.32700			0.00	0	0.00
GOVI	On 04/08/2011	GOVI	348.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On 04/08/2011	GOVI	348.00	Put		16,730.00000	10,130,000		0.00	0	0.00
GOVI	On 04/08/2011	GOVI	348.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On 04/08/2011	GOVI	348.01	Put		16,830.00000	10,230,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/08/2011	GOVI	347.99	Call	0.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Put	16,630.00000	10,030,000		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			150.27100	150.27400		0.00	0	61.00
IGOV	On	04/08/2011	Index Future			152.41600	152.41900		0.00	0	0.00
ILBI	On	05/05/2011	Index Future			406.50400	406.43200		0.00	0	336.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200	15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300	15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500	15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500	15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200	15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700	15.00	0.00	0	0.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.62000	5.61000		0.00	0	2,001.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.65500	5.64000		0.00	0	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.66800	5.65000		0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.73000	5.71000		0.00	0	2,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.81300	5.80000		0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.98200	5.89000		0.00	0	14,390.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.36400	6.38000		0.00	0	5,390.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	20/03/2012	Jibar Tradeable Future				6.90900	6.92000			0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				7.41200	7.42000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				7.80800	7.82000			0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				8.17800	8.19000			0.00	0	513.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				8.55000	8.52000			0.00	0	0.00
JN02	On 05/05/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN02	On 05/05/2011	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN02	On 05/05/2011	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/05/2011	JNOTE	8.00	Call			0.00000	0,000		0.00	0	0.00
JN02	On 05/05/2011	JNOTE	8.00	Put			500,000.00000	500,000,000		0.00	0	0.00
JN02	On 05/05/2011	JNOTE	8.25	Call			0.00000	0,000		0.00	0	0.00
JN02	On 05/05/2011	JNOTE	8.25	Put			750,000.00000	750,000,000		0.00	0	0.00
JN05	On 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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			333.74400	331.76500			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			338.50900	336.50100			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			7.85000	7.89500		4.50	0.00	0	2,405.00
R157	On	05/05/2011	Bond Future	7.75	Call		495.00000	559,000	4.44	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,088.00000	968,000	4.44	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		577.00000	650,000	4.45	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		965.00000	854,000	4.45	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		420.00000	477,000	4.43	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,218.00000	1,091,000	4.43	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		354.00000	404,000	4.42	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,357.00000	1,224,000	4.42	0.00	0	0.00
R157	On	04/08/2011	Bond Future			8.00900	8.05800		4.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		517.00000	564,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,678.00000	2,537,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		572.00000	623,000	4.38	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,537.00000	2,400,000	4.38	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		467.00000	510,000	4.36	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,824.00000	2,679,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.18800	8.24100		4.75	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	03/11/2011	Bond Future	8.25	Call		1,791.00000	1,886,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,759.00000	1,663,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		1,887.00000	1,984,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,676.00000	1,582,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,698.00000	1,790,000	4.74	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1,845.00000	1,747,000	4.74	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.38700	8.44500		4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,224.00000	2,324,000	4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		2,040.00000	1,946,000	4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,316.00000	2,418,000	4.77	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		1,966.00000	1,873,000	4.77	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,135.00000	2,232,000	4.74	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		2,118.00000	2,021,000	4.74	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			8.95300	8.97600		12.25	0.00	0	28,849.00
R186	On	05/05/2011	Bond Future	8.75	Call		1,108.00000	1,161,000	12.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		3,189.00000	3,032,000	12.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		1,274.00000	1,333,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,889.00000	2,739,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		958.00000	1,005,000	12.10	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		3,506.00000	3,344,000	12.10	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	05/05/2011	Bond Future	8.00	Put		9,459.00000	9,253,000	11.83	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		57.00000	60,000	11.83	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			9.05300	9.07800		12.75	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		913.00000	949,000	12.36	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		8,652.00000	8,465,000	12.36	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,008.00000	1,047,000	12.38	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		8,258.00000	8,074,000	12.38	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		824.00000	857,000	12.33	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		9,055.00000	8,865,000	12.33	0.00	0	0.00
R186	On	03/11/2011	Bond Future			9.15400	9.18000		12.75	0.00	0	12,982.00
R186	On	03/11/2011	Bond Future	9.00	Call		3,818.00000	3,914,000	12.61	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		5,404.00000	5,273,000	12.61	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,020.00000	4,120,000	12.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		5,162.00000	5,035,000	12.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		3,621.00000	3,714,000	12.58	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		5,653.00000	5,519,000	12.58	0.00	0	0.00
R186	On	02/02/2012	Bond Future			9.25700	9.28300		12.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,118.00000	4,210,000	12.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		6,575.00000	6,445,000	12.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,311.00000	4,406,000	12.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		6,328.00000	6,201,000	12.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		3,929.00000	4,019,000	12.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		6,828.00000	6,696,000	12.56	0.00	0	0.00
R186	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			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026			100.00000	100.00000			0.00	0	0.00
R189	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
R197	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
R201	On	05/05/2011			7.41400	7.43800		4.00	0.00	0	484.00
R201	On	05/05/2011	7.75	Call		1,223.00000	1,276,000	4.06	0.00	0	0.00
R201	On	05/05/2011	7.75	Put		231.00000	207,000	4.06	0.00	0	0.00
R201	On	05/05/2011	7.80	Call		1,345.00000	1,400,000	4.07	0.00	0	0.00
R201	On	05/05/2011	7.80	Put		195.00000	173,000	4.07	0.00	0	0.00
R201	On	05/05/2011	7.70	Call		1,107.00000	1,157,000	4.05	0.00	0	0.00
R201	On	05/05/2011	7.70	Put		273.00000	246,000	4.05	0.00	0	0.00
R201	On	04/08/2011			7.55700	7.58400		4.00	0.00	0	0.00
R201	On	04/08/2011	7.25	Call		568.00000	593,000	3.88	0.00	0	0.00
R201	On	04/08/2011	7.25	Put		1,570.00000	1,515,000	3.88	0.00	0	0.00
R201	On	04/08/2011	7.30	Call		623.00000	650,000	3.89	0.00	0	0.00
R201	On	04/08/2011	7.30	Put		1,475.00000	1,421,000	3.89	0.00	0	0.00
R201	On	04/08/2011	7.20	Call		516.00000	539,000	3.87	0.00	0	0.00
R201	On	04/08/2011	7.20	Put		1,670.00000	1,612,000	3.87	0.00	0	0.00
R201	On	03/11/2011			7.71700	7.74600		3.75	0.00	0	0.00
R201	On	03/11/2011	8.00	Call		1,647.00000	1,693,000	3.82	0.00	0	0.00
R201	On	03/11/2011	8.00	Put		946.00000	912,000	3.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	8.05	Call		1,732.00000	1,779,000	3.83	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		894.00000	860,000	3.83	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,564.00000	1,608,000	3.80	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		1,001.00000	964,000	3.80	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.89400	7.92600		4.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,000.00000	2,047,000	4.07	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1,176.00000	1,141,000	4.07	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,079.00000	2,126,000	4.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		1,128.00000	1,094,000	4.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		1,923.00000	1,968,000	4.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		1,226.00000	1,189,000	4.05	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R202	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.31400	0.29500			0.00	0	10,489.00
R202	On	05/05/2011	Bond Future	2.05	Call		43,661.00000	43,098,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Call		44,689.00000	44,126,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Call		42,622.00000	42,060,000		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			8.46600	8.51100		7.00	0.00	0	516.00
R203	On	05/05/2011	Bond Future	8.25	Call		460.00000	520,000	6.91	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	05/05/2011	Bond Future	8.25	Put		1,720.00000	1,565,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		539.00000	606,000	6.92	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,556.00000	1,408,000	6.92	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		390.00000	442,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,894.00000	1,730,000	6.89	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.60700	8.65400		7.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		584.00000	633,000	6.79	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,657.00000	3,489,000	6.79	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		645.00000	698,000	6.81	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,478.00000	3,315,000	6.81	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		526.00000	571,000	6.76	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,838.00000	3,666,000	6.76	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.75800	8.80800		7.25	0.00	0	1,416.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,608.00000	1,697,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		2,984.00000	2,851,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		1,704.00000	1,796,000	7.17	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		2,855.00000	2,725,000	7.17	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,515.00000	1,600,000	7.12	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		3,117.00000	2,980,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.92000	8.97300		7.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,221.00000	2,321,000	7.14	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		3,174.00000	3,048,000	7.14	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,323.00000	2,426,000	7.16	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		3,061.00000	2,939,000	7.16	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,122.00000	2,219,000	7.12	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	02/02/2012	Bond Future	8.70	Put		3,290.00000	3,161,000	7.12	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			8.65100	8.69000	8.00	0.00	0	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		656.00000	722,000	7.91	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,680.00000	1,537,000	7.91	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		758.00000	832,000	7.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,512.00000	1,376,000	7.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		564.00000	622,000	7.89	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,860.00000	1,709,000	7.89	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.78400	8.82500	8.50	0.00	0	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		502.00000	539,000	8.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,902.00000	4,726,000	8.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		556.00000	596,000	8.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		4,683.00000	4,510,000	8.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		452.00000	486,000	8.18	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		5,127.00000	4,948,000	8.18	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.92200	8.96600	8.50	0.00	0	0	1,876.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,087.00000	2,181,000	8.39	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		3,178.00000	3,051,000	8.39	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,202.00000	2,300,000	8.41	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		3,039.00000	2,916,000	8.41	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		1,975.00000	2,066,000	8.37	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		3,321.00000	3,191,000	8.37	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	02/02/2012	Bond Future			9.06600	9.11100		8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		2,762.00000	2,865,000	8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		3,302.00000	3,187,000	8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		2,883.00000	2,989,000	8.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		3,179.00000	3,067,000	8.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		2,644.00000	2,744,000	8.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		3,429.00000	3,310,000	8.48	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			7.08400	7.10900		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,061.00000	1,107,000	3.09	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		120.00000	106,000	3.09	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,160.00000	1,208,000	3.10	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		100.00000	87,000	3.10	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		965.00000	1,009,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		144.00000	128,000	3.07	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.23900	7.26700		3.00	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		459.00000	480,000	2.91	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,048.00000	1,008,000	2.91	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		505.00000	528,000	2.93	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		984.00000	945,000	2.93	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		418.00000	437,000	2.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/08/2011	Bond Future	6.95	Put		1,118.00000	1,076,000	2.90	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.41100	7.44200		2.75	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,234.00000	1,270,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		625.00000	599,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,297.00000	1,334,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		589.00000	565,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,172.00000	1,207,000	2.79	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		661.00000	635,000	2.79	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.61500	7.65000		2.75	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,375.00000	1,411,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		759.00000	733,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,430.00000	1,467,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		726.00000	702,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,321.00000	1,356,000	2.79	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		793.00000	766,000	2.79	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			8.69100	8.76600		9.25	0.00	0	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		584.00000	715,000	9.16	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,100.00000	1,807,000	9.16	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		678.00000	823,000	9.18	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,907.00000	1,627,000	9.18	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		500.00000	617,000	9.14	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,305.00000	1,998,000	9.14	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.81400	8.89200		9.75	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	04/08/2011	Bond Future	8.25	Call		807.00000	918,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		4,415.00000	4,097,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		883.00000	1,001,000	9.56	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		4,204.00000	3,893,000	9.56	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		737.00000	840,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		4,634.00000	4,308,000	9.52	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.93500	9.01700		9.50	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,080.00000	2,269,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		3,518.00000	3,269,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,198.00000	2,393,000	9.42	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		3,365.00000	3,121,000	9.42	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		1,967.00000	2,149,000	9.37	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		3,678.00000	3,421,000	9.37	0.00	0	0.00
R207	On	02/02/2012	Bond Future			9.06200	9.14800		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		2,817.00000	3,031,000	9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		3,588.00000	3,355,000	9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		2,943.00000	3,163,000	9.52	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		3,452.00000	3,226,000	9.52	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		2,695.00000	2,903,000	9.48	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		3,728.00000	3,489,000	9.48	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2011	Bond Future			8.74500	8.80900		10.50	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		552.00000	656,000	10.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,411.00000	2,134,000	10.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		642.00000	759,000	10.42	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,197.00000	1,933,000	10.42	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		471.00000	563,000	10.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,636.00000	2,347,000	10.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.85500	8.92200		10.50	0.00	0	120.00
R208	On	04/08/2011	Bond Future	8.25	Call		782.00000	876,000	10.19	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		4,791.00000	4,496,000	10.19	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		858.00000	958,000	10.21	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		4,561.00000	4,271,000	10.21	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		712.00000	799,000	10.17	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		5,029.00000	4,727,000	10.17	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.96800	9.03700		10.75	0.00	0	5,604.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,163.00000	2,328,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		3,806.00000	3,580,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,285.00000	2,457,000	10.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		3,639.00000	3,419,000	10.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,044.00000	2,203,000	10.61	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		3,977.00000	3,745,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future			9.08300	9.15500		10.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,060.00000	3,249,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		3,921.00000	3,711,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,194.00000	3,389,000	10.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future	9.05	Put		3,776.00000	3,572,000	10.63	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		2,929.00000	3,113,000	10.58	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		4,069.00000	3,855,000	10.58	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			9.03300	9.06100		16.25	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		300.00000	321,000	15.91	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		4,769.00000	4,577,000	15.91	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		363.00000	388,000	15.94	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		4,416.00000	4,228,000	15.94	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		246.00000	264,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		5,135.00000	4,940,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			9.11000	9.14000		16.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,120.00000	1,172,000	16.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		6,178.00000	6,005,000	16.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,227.00000	1,283,000	16.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		5,869.00000	5,700,000	16.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		1,021.00000	1,069,000	16.08	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		6,498.00000	6,321,000	16.08	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		7,425.00000	7,604,000	17.58	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		791.00000	745,000	17.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future			9.18900	9.21900		17.00	0.00	0	1,033.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,307.00000	2,384,000	16.59	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		5,905.00000	5,760,000	16.59	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,450.00000	2,531,000	16.63	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		5,651.00000	5,510,000	16.63	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,171.00000	2,245,000	16.56	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		6,170.00000	6,022,000	16.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.26700	9.29800		16.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,534.00000	3,630,000	16.55	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		5,755.00000	5,625,000	16.55	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,697.00000	3,796,000	16.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		5,537.00000	5,410,000	16.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,375.00000	3,468,000	16.50	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		5,979.00000	5,846,000	16.50	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	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	05/05/2011	Bond Future			1.61800	1.61500			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		2,892.00000	2,875,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.14	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	05/05/2011	Bond Future	2.19	Call		3,163.00000	3,146,000		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		2,620.00000	2,604,000		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
R212	On	05/05/2011	Bond Future			2.42600	2.43500			0.00	0	2,518.00
R212	On	05/05/2011	Bond Future	2.25	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.25	Put		1,784.00000	1,698,000		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		1,298.00000	1,212,000		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		2,272.00000	2,186,000		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			9.08100	9.10900			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		9,332.00000	9,115,000		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		8,878.00000	8,660,000		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		9,791.00000	9,573,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			9.16700	9.19500			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		9,954.00000	9,740,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/08/2011	Bond Future	8.05	Put		9,501.00000	9,287,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		10,410.00000	10,196,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.25500	9.28500			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		4,172.00000	3,946,000		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		3,768.00000	3,543,000		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		4,578.00000	4,353,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.34600	9.37700			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		2,858.00000	2,628,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		2,470.00000	2,240,000		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		3,248.00000	3,019,000		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			14,158.63000	14,121.42000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		6,214.00000	6,586,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	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	6,214.00000	6,586,000		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	6,214.00000	6,586,000		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
TRT1	On	05/05/2011	Index Future			337.95400	337.23200		0.00	0	100.00
TRT1	On	04/08/2011	Index Future			342.60900	341.87500		0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.07340	1.06940	13.67	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call	388.00000	407,000	13.67	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put	194.00000	173,000	13.67	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call	185.00000	192,000	14.94	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put	491.00000	458,000	14.94	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call	746.00000	778,000	13.43	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put	52.00000	44,000	13.43	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.09270	1.08830	14.83	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call	404.00000	420,000	14.83	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put	521.00000	493,000	14.83	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call	256.00000	266,000	15.96	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put	873.00000	839,000	15.96	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call	640.00000	666,000	13.94	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put	257.00000	239,000	13.94	0.00	0	0.00
Total for Derivatives :									105,280,102.90	9,448	767,068.00

i-Bonds

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			5.84000	5.93000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.79000	7.83000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.91000	8.93000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			207.23318	207.07592			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			229.64037	229.66077			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.36000	7.38000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.65000	2.63000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.41000	8.45000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.59500	8.63000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.03000	7.05000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.64000	8.71000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.70000	8.76000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			9.00000	9.02600			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.70000	2.75000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.13000	2.13000			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	31/01/2022	Spot Bond			2.69000	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:										105,280,102.90	9,448	767,068.00