



# Daily MTM Report

Daily summary for: 24/03/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 13/06/2011 Foreign Exchange Future			6.95150	7.02330		14.26	123,750,603.00	17,802	390,053.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		76.00000	62,000	16.99	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		503.00000	561,000	16.99	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		68.00000	55,000	17.27	27,500.00	500	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		545.00000	604,000	17.27	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		84.00000	69,000	16.72	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		461.00000	518,000	16.72	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		396.00000	341,000	14.74	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		73.00000	90,000	14.74	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		306.00000	356,000	15.63	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		129.00000	107,000	15.63	0.00	0	2,190.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		206.00000	248,000	14.81	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		179.00000	149,000	14.81	819,500.00	5,500	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,003.00000	1,070,000	20.00	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		26.00000	21,000	20.00	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		815.00000	879,000	18.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		38.00000	30,000	18.91	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		343.00000	394,000	15.90	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		116.00000	95,000	15.90	47,500.00	500	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		104.00000	85,000	16.17	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		381.00000	434,000	16.17	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		238.00000	283,000	15.08	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		161.00000	134,000	15.08	0.00	0	650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		177.00000	216,000	14.53	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		200.00000	167,000	14.53	0.00	0	150.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		0.00000	476,000	16.45	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		0.00000	77,000	16.45	423,500.00	5,500	5,500.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.05190	7.12570		14.87	2,432,905.50	345	55,050.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		95.00000	84,000	19.01	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,019.00000	1,082,000	19.01	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		90.00000	80,000	19.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,064.00000	1,128,000	19.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		100.00000	89,000	18.80	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		974.00000	1,037,000	18.80	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		799.00000	860,000	17.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		125.00000	112,000	17.97	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		206.00000	184,000	16.32	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		480.00000	532,000	16.32	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		481.00000	431,000	14.86	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		155.00000	179,000	14.86	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		417.00000	372,000	14.86	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	6.90	Put		191.00000	220,000	14.86	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		517.00000	570,000	16.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		193.00000	172,000	16.52	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		634.00000	691,000	17.14	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		160.00000	143,000	17.14	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		549.00000	495,000	14.86	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		123.00000	143,000	14.86	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.14970	7.22630		15.05	428,982.00	60	2,142.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		332.00000	299,000	15.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		456.00000	499,000	15.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		315.00000	284,000	15.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		489.00000	534,000	15.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		349.00000	315,000	15.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		423.00000	465,000	15.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.25540	7.33270		15.38	2,619,199.40	361	638.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		600.00000	550,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		303.00000	331,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		572.00000	524,000	15.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		325.00000	355,000	15.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		628.00000	577,000	15.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		281.00000	308,000	15.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		620.00000	569,000	15.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		287.00000	314,000	15.20	0.00	0	1,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.19870	9.26770		18.49	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,499.00000	1,465,000	18.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,431.00000	1,466,000	18.49	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,483.00000	1,448,000	18.54	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,465.00000	1,499,000	18.54	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,516.00000	1,482,000	18.43	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,398.00000	1,433,000	18.43	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future				6.95150	7.02330		14.26	0.00	0	280.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			17,913.00000	14,946,000	14.81	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			20,583.00000	24,796,000	14.81	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			16,062.00000	13,356,000	15.08	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put			23,732.00000	28,206,000	15.08	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call			19,968.00000	16,721,000	14.53	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put			17,638.00000	21,571,000	14.53	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call			9,334.00000	7,652,000	16.45	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put			42,004.00000	47,502,000	16.45	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future				7.05190	7.12570		14.87	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			30,665.00000	27,442,000	15.07	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			28,095.00000	32,252,000	15.07	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call			28,682.00000	25,648,000	15.28	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put			31,112.00000	35,458,000	15.28	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call			33,231.00000	29,368,000	14.87	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put			25,661.00000	29,178,000	14.87	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.25070	11.40840		13.46	3,330,207.20	296	16,232.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		147.00000	106,000	14.76	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		589.00000	705,000	14.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		136.00000	97,000	14.87	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		628.00000	746,000	14.87	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		159.00000	115,000	14.65	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		551.00000	664,000	14.65	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Call		730.00000	600,000	13.63	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Put		72.00000	99,000	13.63	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		317.00000	406,000	13.90	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		275.00000	207,000	13.90	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		236.00000	176,000	14.11	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		378.00000	475,000	14.11	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		125.00000	89,000	14.98	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		667.00000	788,000	14.98	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.39470	11.55540		14.37	0.00	0	17,746.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		489.00000	415,000	14.56	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		434.00000	520,000	14.56	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		464.00000	396,000	14.66	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		459.00000	551,000	14.66	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		514.00000	434,000	14.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		409.00000	489,000	14.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		424.00000	361,000	14.86	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		519.00000	616,000	14.86	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		282.00000	239,000	15.75	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		827.00000	944,000	15.75	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.53220	11.69620		14.68	0.00	0	452.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		610.00000	533,000	14.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		564.00000	651,000	14.85	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		587.00000	515,000	14.93	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		591.00000	683,000	14.93	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		635.00000	552,000	14.77	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		539.00000	620,000	14.77	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		414.00000	361,000	15.75	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		918.00000	1,029,000	15.75	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08600	0.08690		15.19	0.00	0	1,173.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		383.00000	328,000	17.13	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		193.00000	228,000	17.13	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		89.00000	73,000	20.94	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		899.00000	973,000	20.94	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,199.00000	1,111,000	16.95	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		9.00000	11,000	16.95	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08730	0.08830		18.37	0.00	0	70.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		919.00000	837,000	15.45	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		89.00000	107,000	15.45	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		376.00000	332,000	18.37	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		546.00000	602,000	18.37	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,837.00000	1,738,000	15.90	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		7.00000	8,000	15.90	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.85270	9.92100		12.82	1,970,540.00	200	15,774.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		306.00000	264,000	12.84	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		185.00000	211,000	12.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		278.00000	239,000	12.82	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		207.00000	236,000	12.82	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		335.00000	292,000	12.86	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		164.00000	189,000	12.86	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.97140	10.04280		13.52	0.00	0	14,009.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		599.00000	551,000	13.43	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		206.00000	230,000	13.43	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		568.00000	521,000	13.45	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		225.00000	250,000	13.45	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		631.00000	582,000	13.42	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		188.00000	211,000	13.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.08400	10.15850		13.68	0.00	0	300.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		666.00000	618,000	13.56	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		308.00000	334,000	13.56	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		637.00000	590,000	13.58	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		329.00000	356,000	13.58	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		696.00000	646,000	13.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		288.00000	312,000	13.54	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			370.83700	370.02400			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			376.13200	375.30700			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			341.45000	340.85400			0.00	0	1,070.00
ALBI	On	04/08/2011	Index Future			346.32600	345.72000			0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.02080	7.02290		10.10	0.00	0	13,335.00

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	6.65	Call		414.00000	411,000	12.70	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		41.00000	40,000	12.70	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		371.00000	368,000	12.33	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		48.00000	47,000	12.33	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		458.00000	455,000	13.07	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		35.00000	34,000	13.07	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.03650	7.04000		10.89	1,407,300.00	200	8,570.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		489.00000	486,000	12.86	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		99.00000	100,000	12.86	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		449.00000	446,000	12.61	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		109.00000	110,000	12.61	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		529.00000	526,000	13.11	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		89.00000	90,000	13.11	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.05510	7.06010		10.89	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		554.00000	550,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		144.00000	145,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		499.00000	495,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		139.00000	140,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		589.00000	584,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		129.00000	129,000	13.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.98160	7.93930		12.92	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,211.00000	1,238,000	12.94	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		572.00000	556,000	12.94	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,183.00000	1,210,000	12.94	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		594.00000	578,000	12.94	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	14/12/2015	Foreign Exchange Future	7.25	Call		1,240.00000	1,267,000	12.94	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		551.00000	535,000	12.94	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.11780	7.12850		11.62	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		302.00000	295,000	12.42	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		74.00000	77,000	12.42	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		266.00000	259,000	12.22	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		88.00000	91,000	12.22	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		341.00000	333,000	12.62	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		63.00000	65,000	12.62	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.20290	7.21460		11.37	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		212.00000	209,000	11.50	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		247.00000	256,000	11.50	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		193.00000	190,000	11.63	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		278.00000	287,000	11.63	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		233.00000	230,000	11.37	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		218.00000	227,000	11.37	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.69190	7.76900		14.80	0.00	0	900.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		706.00000	637,000	16.48	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		37.00000	45,000	16.48	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		662.00000	594,000	16.34	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		43.00000	52,000	16.34	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		751.00000	680,000	16.62	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		32.00000	38,000	16.62	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			7.80940	7.88890		15.22	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	7.65	Call		462.00000	414,000	15.19	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		223.00000	255,000	15.19	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		433.00000	387,000	15.20	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		244.00000	278,000	15.20	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		492.00000	442,000	15.17	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		203.00000	233,000	15.17	0.00	0	0.00
CRD1 On	05/05/2011	Index Future			154.91000	154.70900			0.00	0	2.00
CRD1 On	04/08/2011	Index Future			157.04400	156.84000			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			342.69500	342.10300			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		68,970.00000	63,050,000		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		69,070.00000	63,150,000		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		68,870.00000	62,950,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI			347.58800	346.98700			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		10,130.00000	4,120,000		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	348.01	Call	0.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.01	Put	10,230.00000	4,220,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Call	0.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Put	10,030.00000	4,020,000		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			150.26500	150.27100		0.00	0	61.00
IGOV	On	04/08/2011	Index Future			152.41000	152.41600		0.00	0	0.00
ILBI	On	05/05/2011	Index Future			406.49100	406.50400		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			5.59000	5.62000		0.00	0	2,001.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.63000	5.65500		0.00	0	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.66000	5.66800		0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.71000	5.73000		0.00	0	2,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.78000	5.81300		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.89000	5.98200			0.00	0	14,390.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.34000	6.36400			0.00	2,756	8,091.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.86000	6.90900			0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			7.34000	7.41200			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			7.77000	7.80800			0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			8.12000	8.17800			0.00	0	513.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			8.36000	8.55000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	05/05/2011	JNOTE	7.75	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			334.36700	333.74400			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			339.14200	338.50900			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			7.80700	7.85000		4.50	0.00	0	2,405.00
R157	On	05/05/2011	Bond Future	7.75	Call		559.00000	627,000	4.44	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		968.00000	860,000	4.44	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		650.00000	725,000	4.45	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		854.00000	754,000	4.45	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		477.00000	538,000	4.43	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,091.00000	977,000	4.43	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		404.00000	457,000	4.42	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,224.00000	1,101,000	4.42	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.96300	8.00900		4.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		564.00000	611,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,537.00000	2,407,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		623.00000	673,000	4.38	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,400.00000	2,274,000	4.38	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		510.00000	554,000	4.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.45	Put		2,679.00000	2,546,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.13700	8.18800		4.75	0.00	0	3,694.00
R157	On	03/11/2011	Bond Future	8.25	Call		1,886.00000	1,980,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,663.00000	1,574,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		1,984.00000	2,082,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,582.00000	1,497,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,790.00000	1,881,000	4.74	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1,747.00000	1,654,000	4.74	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.33300	8.38700		4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,324.00000	2,419,000	4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		1,946.00000	1,860,000	4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,418.00000	2,515,000	4.77	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		1,873.00000	1,789,000	4.77	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,232.00000	2,325,000	4.74	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		2,021.00000	1,933,000	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			8.93200	8.95300		12.25	17,797,307.60	152	28,849.00
R186	On	05/05/2011	Bond Future	8.75	Call		1,161.00000	1,210,000	12.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		3,032.00000	2,890,000	12.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		1,333.00000	1,388,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,739.00000	2,603,000	12.15	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	8.70	Call		1,005.00000	1,047,000	12.10	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		3,344.00000	3,195,000	12.10	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		9,253.00000	9,064,000	11.83	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		60.00000	62,000	11.83	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			9.03100	9.05300		12.75	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		949.00000	981,000	12.36	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		8,465.00000	8,300,000	12.36	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,047.00000	1,082,000	12.38	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		8,074.00000	7,912,000	12.38	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		857.00000	887,000	12.33	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		8,865.00000	8,699,000	12.33	0.00	0	0.00
R186	On	03/11/2011	Bond Future			9.13200	9.15400		12.75	0.00	0	12,982.00
R186	On	03/11/2011	Bond Future	9.00	Call		3,914.00000	3,996,000	12.61	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		5,273.00000	5,162,000	12.61	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,120.00000	4,205,000	12.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		5,035.00000	4,927,000	12.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		3,714.00000	3,792,000	12.58	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		5,519.00000	5,405,000	12.58	0.00	0	0.00
R186	On	02/02/2012	Bond Future			9.23300	9.25700		12.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,210.00000	4,296,000	12.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		6,445.00000	6,325,000	12.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,406.00000	4,495,000	12.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		6,201.00000	6,084,000	12.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,019.00000	4,103,000	12.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		6,696.00000	6,574,000	12.56	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	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
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000				0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000				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			7.37600	7.41400		4.00		0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,276.00000	1,366,000	4.06		0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		207.00000	175,000	4.06		0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,400.00000	1,494,000	4.07		0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		173.00000	145,000	4.07		0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,157.00000	1,242,000	4.05		0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		246.00000	209,000	4.05		0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.51600	7.55700		4.00		0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		593.00000	634,000	3.88		0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,515.00000	1,433,000	3.88		0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		650.00000	695,000	3.89		0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,421.00000	1,344,000	3.89		0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		539.00000	578,000	3.87		0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,612.00000	1,528,000	3.87		0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.67200	7.71700		3.75		0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,693.00000	1,766,000	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	8.00	Put		912.00000	860,000	3.82	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,779.00000	1,855,000	3.83	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		860.00000	811,000	3.83	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,608.00000	1,680,000	3.80	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		964.00000	911,000	3.80	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.84500	7.89400		4.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,047.00000	2,120,000	4.07	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1,141.00000	1,089,000	4.07	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,126.00000	2,201,000	4.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		1,094.00000	1,043,000	4.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		1,968.00000	2,040,000	4.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		1,189.00000	1,135,000	4.05	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.31500	0.31400			0.00	0	10,489.00
R202	On	05/05/2011	Bond Future	2.05	Call		43,098.00000	43,069,000		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		44,126.00000	44,097,000		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		42,060.00000	42,030,000		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			8.42900	8.46600		7.00	0.00	0	516.00

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	Call		520.00000	571,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,565.00000	1,438,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		606.00000	664,000	6.92	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,408.00000	1,288,000	6.92	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		442.00000	488,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,730.00000	1,598,000	6.89	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.56800	8.60700		7.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		633.00000	676,000	6.79	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,489.00000	3,351,000	6.79	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		698.00000	744,000	6.81	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,315.00000	3,180,000	6.81	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		571.00000	610,000	6.76	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,666.00000	3,525,000	6.76	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.71600	8.75800		7.25	0.00	0	1,416.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,697.00000	1,773,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		2,851.00000	2,741,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		1,796.00000	1,876,000	7.17	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		2,725.00000	2,618,000	7.17	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,600.00000	1,674,000	7.12	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		2,980.00000	2,867,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.87600	8.92000		7.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,321.00000	2,406,000	7.14	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		3,048.00000	2,946,000	7.14	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,426.00000	2,513,000	7.16	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		2,939.00000	2,838,000	7.16	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	Call		2,219.00000	2,302,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		3,161.00000	3,057,000	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			8.61400	8.65100		8.00	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		722.00000	790,000	7.91	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,537.00000	1,406,000	7.91	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		832.00000	907,000	7.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,376.00000	1,252,000	7.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		622.00000	683,000	7.89	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,709.00000	1,571,000	7.89	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.74500	8.78400		8.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		539.00000	576,000	8.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,726.00000	4,560,000	8.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		596.00000	637,000	8.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		4,510.00000	4,348,000	8.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		486.00000	521,000	8.18	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		4,948.00000	4,780,000	8.18	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.88100	8.92200		8.50	0.00	0	1,876.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,181.00000	2,272,000	8.39	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		3,051.00000	2,936,000	8.39	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,300.00000	2,394,000	8.41	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		2,916.00000	2,804,000	8.41	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,066.00000	2,153,000	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	03/11/2011	Bond Future	8.70	Put		3,191.00000	3,072,000	8.37	0.00	0	0.00
R204	On	02/02/2012	Bond Future			9.02300	9.06600		8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		2,865.00000	2,966,000	8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		3,187.00000	3,078,000	8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		2,989.00000	3,092,000	8.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		3,067.00000	2,960,000	8.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		2,744.00000	2,842,000	8.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		3,310.00000	3,199,000	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			7.05200	7.08400		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,107.00000	1,169,000	3.09	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		106.00000	90,000	3.09	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,208.00000	1,271,000	3.10	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		87.00000	73,000	3.10	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,009.00000	1,068,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		128.00000	109,000	3.07	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.20300	7.23900		3.00	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		480.00000	509,000	2.91	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,008.00000	957,000	2.91	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		528.00000	558,000	2.93	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		945.00000	896,000	2.93	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	Call		437.00000	464,000	2.90	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,076.00000	1,023,000	2.90	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.36900	7.41100		2.75	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,270.00000	1,320,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		599.00000	565,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,334.00000	1,386,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		565.00000	533,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,207.00000	1,257,000	2.79	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		635.00000	601,000	2.79	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.56800	7.61500		2.75	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,411.00000	1,460,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		733.00000	699,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,467.00000	1,517,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		702.00000	668,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,356.00000	1,404,000	2.79	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		766.00000	731,000	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			8.66000	8.69100		9.25	0.00	0	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		715.00000	767,000	9.16	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,807.00000	1,683,000	9.16	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		823.00000	882,000	9.18	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,627.00000	1,510,000	9.18	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		617.00000	663,000	9.14	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,998.00000	1,867,000	9.14	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			8.78100	8.81400		9.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		918.00000	964,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		4,097.00000	3,961,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,001.00000	1,051,000	9.56	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,893.00000	3,761,000	9.56	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		840.00000	883,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		4,308.00000	4,169,000	9.52	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.90000	8.93500		9.50	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,269.00000	2,350,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		3,269.00000	3,161,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,393.00000	2,477,000	9.42	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		3,121.00000	3,017,000	9.42	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,149.00000	2,227,000	9.37	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		3,421.00000	3,311,000	9.37	0.00	0	0.00
R207	On	02/02/2012	Bond Future			9.02600	9.06200		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,031.00000	3,121,000	9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		3,355.00000	3,257,000	9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,163.00000	3,255,000	9.52	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		3,226.00000	3,130,000	9.52	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		2,903.00000	2,991,000	9.48	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		3,489.00000	3,389,000	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			8.70300	8.74500		10.50	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		656.00000	728,000	10.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,134.00000	1,955,000	10.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		759.00000	839,000	10.42	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,933.00000	1,762,000	10.42	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		563.00000	627,000	10.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,347.00000	2,160,000	10.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.81100	8.85500		10.50	0.00	0	120.00
R208	On	04/08/2011	Bond Future	8.25	Call		876.00000	940,000	10.19	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		4,496.00000	4,303,000	10.19	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		958.00000	1,027,000	10.21	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		4,271.00000	4,084,000	10.21	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		799.00000	859,000	10.17	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		4,727.00000	4,530,000	10.17	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.92200	8.96800		10.75	0.00	0	5,604.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,328.00000	2,441,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		3,580.00000	3,430,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,457.00000	2,574,000	10.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		3,419.00000	3,274,000	10.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,203.00000	2,312,000	10.61	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		3,745.00000	3,592,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future			9.03600	9.08300		10.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,249.00000	3,376,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		3,711.00000	3,577,000	10.61	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	Call		3,389.00000	3,518,000	10.63	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		3,572.00000	3,440,000	10.63	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,113.00000	3,236,000	10.58	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		3,855.00000	3,717,000	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			9.01700	9.03300		16.25	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		321.00000	329,000	15.91	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		4,577.00000	4,463,000	15.91	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		388.00000	399,000	15.94	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		4,228.00000	4,117,000	15.94	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		264.00000	270,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		4,940.00000	4,824,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			9.09400	9.11000		16.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,172.00000	1,196,000	16.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		6,005.00000	5,908,000	16.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,283.00000	1,309,000	16.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		5,700.00000	5,606,000	16.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		1,069.00000	1,092,000	16.08	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		6,321.00000	6,223,000	16.08	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		7,604.00000	7,697,000	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	04/08/2011	Bond Future	10.10	Put		745.00000	718,000	17.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future			9.17200	9.18900		17.00	0.00	0	1,033.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,384.00000	2,425,000	16.59	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		5,760.00000	5,675,000	16.59	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,531.00000	2,574,000	16.63	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		5,510.00000	5,427,000	16.63	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,245.00000	2,284,000	16.56	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		6,022.00000	5,935,000	16.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.24900	9.26700		16.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,630.00000	3,684,000	16.55	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		5,625.00000	5,547,000	16.55	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,796.00000	3,852,000	16.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		5,410.00000	5,335,000	16.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,468.00000	3,520,000	16.50	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		5,846.00000	5,767,000	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			1.61900	1.61800			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		2,875.00000	2,870,000		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	2.14	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.19	Call		3,146.00000	3,140,000		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		2,604.00000	2,598,000		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	2.42600			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		1,698.00000	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		1,212.00000	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		2,186.00000	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			9.06000	9.08100			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		9,115.00000	8,952,000		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		8,660.00000	8,497,000		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		9,573.00000	9,410,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			9.14500	9.16700			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		9,740.00000	9,571,000		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	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		9,287.00000	9,119,000		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		10,196.00000	10,027,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.23300	9.25500			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		3,946.00000	3,780,000		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		3,543.00000	3,377,000		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		4,353.00000	4,187,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.32300	9.34600			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		2,628.00000	2,458,000		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		2,240.00000	2,070,000		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		3,019.00000	2,848,000		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			14,028.74000	14,158.63000			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	Call		6,586.00000	5,287,000	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		6,586.00000	5,287,000	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		6,586.00000	5,288,000	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000	1,000	0.00	0	0.00
TRT1	On	05/05/2011	Index Future			338.54100	337.95400		0.00	0	100.00
TRT1	On	04/08/2011	Index Future			343.20500	342.60900		0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.06220	1.07340	13.91	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		407.00000	341,000	13.91	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		173.00000	219,000	13.91	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		192.00000	159,000	15.37	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		458.00000	537,000	15.37	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		778.00000	681,000	13.41	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		44.00000	59,000	13.41	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.08080	1.09270	15.10	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		420.00000	370,000	15.10	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		493.00000	562,000	15.10	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		266.00000	234,000	16.26	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		839.00000	926,000	16.26	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		666.00000	591,000	14.08	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		239.00000	283,000	14.08	0	0.00
<b>Total for Derivatives :</b>									<b>155,055,044.70</b>	<b>34,172</b>	<b>795,116.00</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>									
CGR5	On	23/07/2011	Spot Bond	15.67900	15.67900		0.00	0	0.00
R155	On	31/08/2011	Spot Bond	5.80000	5.84000		0.00	0	0.00
R157	On	15/09/2015	Spot Bond	7.75000	7.79000		0.00	0	0.00
R186	On	21/12/2026	Spot Bond	8.89000	8.91000		0.00	0	0.00
R189	On	31/03/2013	Spot Bond	207.25247	207.23318		0.00	0	0.00
R197	On	07/12/2023	Spot Bond	229.67010	229.64037		0.00	0	0.00
R201	On	21/12/2014	Spot Bond	7.32500	7.36000		0.00	0	0.00
R202	On	07/12/2033	Spot Bond	2.65000	2.65000		0.00	0	0.00
R203	On	15/09/2017	Spot Bond	8.37500	8.41000		0.00	0	0.00
R204	On	21/12/2018	Spot Bond	8.56000	8.59500		0.00	0	0.00
R206	On	15/01/2014	Spot Bond	7.00000	7.03000		0.00	0	0.00
R207	On	15/01/2020	Spot Bond	8.61000	8.64000		0.00	0	0.00
R208	On	31/03/2021	Spot Bond	8.66000	8.70000		0.00	0	0.00
R209	On	31/03/2036	Spot Bond	8.98500	9.00000		0.00	0	0.00
R210	On	31/03/2028	Spot Bond	2.70000	2.70000		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	2.69000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.00000	8.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>										<b>155,055,044.70</b>	<b>34,172</b>	<b>795,116.00</b>