



Daily MTM Report

Daily summary for: 22/03/2011

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			6.99100	7.07090		14.49	105,815,776.00	15,136	377,217.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		97.00000	72,000	16.97	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		476.00000	531,000	16.97	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		88.00000	65,000	17.25	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		517.00000	574,000	17.25	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		107.00000	80,000	16.69	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		436.00000	489,000	16.69	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		442.00000	374,000	14.97	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		71.00000	83,000	14.97	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		287.00000	331,000	15.59	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		158.00000	122,000	15.59	0.00	0	2,190.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		193.00000	228,000	14.76	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		214.00000	169,000	14.76	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		965.00000	1,034,000	20.01	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		36.00000	25,000	20.01	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		780.00000	845,000	18.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		51.00000	36,000	18.90	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		322.00000	369,000	15.87	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		143.00000	110,000	15.87	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		130.00000	99,000	16.14	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		359.00000	408,000	16.14	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		223.00000	261,000	15.04	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		194.00000	152,000	15.04	0.00	0	650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		170.00000	197,000	14.49	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		241.00000	188,000	14.49	0.00	0	150.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.09250	7.17400		14.92	4,964,750.00	700	55,171.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		111.00000	90,000	18.80	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		987.00000	1,048,000	18.80	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		106.00000	86,000	19.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,032.00000	1,094,000	19.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		118.00000	95,000	18.59	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		944.00000	1,003,000	18.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		773.00000	828,000	17.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		147.00000	120,000	17.78	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		237.00000	197,000	16.14	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		463.00000	505,000	16.14	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		527.00000	460,000	14.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		153.00000	168,000	14.88	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		463.00000	399,000	14.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		189.00000	207,000	14.90	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		499.00000	543,000	16.35	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		223.00000	185,000	16.35	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		612.00000	661,000	16.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		186.00000	153,000	16.96	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		596.00000	526,000	14.87	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		122.00000	134,000	14.87	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.19140	7.27290		15.16	0.00	0	2,082.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		363.00000	318,000	15.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		440.00000	477,000	15.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		346.00000	302,000	15.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		473.00000	511,000	15.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		382.00000	335,000	15.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		409.00000	444,000	15.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.29770	7.38250		15.38	0.00	0	277.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		641.00000	576,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		295.00000	314,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		613.00000	549,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		317.00000	337,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		669.00000	604,000	15.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		273.00000	292,000	15.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		661.00000	596,000	15.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		279.00000	298,000	15.16	0.00	0	1,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.23450	9.31150		18.54	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,558.00000	1,486,000	18.47	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,447.00000	1,452,000	18.47	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,541.00000	1,469,000	18.54	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		1,480.00000	1,485,000	18.54	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,574.00000	1,502,000	18.41	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,413.00000	1,418,000	18.41	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future				6.99100	7.07090		14.49	111,856.00	16	280.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.05	Call		21,394.00000	16,901,000	14.76	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.05	Put		19,304.00000	22,801,000	14.76	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.10	Call		19,361.00000	15,168,000	15.04	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.10	Put		22,271.00000	26,068,000	15.04	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.00	Call		24,100.00000	18,827,000	14.49	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.00	Put		17,010.00000	19,727,000	14.49	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.35	Call		11,758.00000	8,868,000	16.42	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.35	Put		39,668.00000	44,768,000	16.42	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future				7.09250	7.17400		14.92	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.10	Call		34,894.00000	29,357,000	14.92	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.10	Put		27,494.00000	30,107,000	14.92	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.15	Call		32,376.00000	27,454,000	15.12	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.15	Put		29,976.00000	33,204,000	15.12	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.05	Call		37,542.00000	31,787,000	14.91	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.05	Put		25,142.00000	27,537,000	14.91	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.43780	11.42120		14.12	2,287,560.00	200	16,216.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		175.00000	167,000	15.05	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		604.00000	579,000	15.05	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		163.00000	155,000	15.16	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		642.00000	617,000	15.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		188.00000	180,000	14.93	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		567.00000	542,000	14.93	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Call		752.00000	763,000	14.34	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Put		81.00000	75,000	14.34	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		333.00000	313,000	14.12	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		304.00000	301,000	14.12	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		265.00000	261,000	14.35	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		394.00000	373,000	14.35	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		152.00000	143,000	15.28	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		681.00000	655,000	15.28	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.58440	11.57070		14.52	0.00	0	17,746.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		515.00000	514,000	14.51	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		444.00000	430,000	14.51	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		491.00000	489,000	14.52	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		470.00000	455,000	14.52	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		540.00000	539,000	14.50	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		419.00000	405,000	14.50	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		450.00000	445,000	14.62	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		529.00000	511,000	14.62	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		305.00000	298,000	15.49	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		834.00000	814,000	15.49	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.72310	11.70990		14.64	0.00	0	452.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		623.00000	626,000	14.63	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		563.00000	553,000	14.63	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		600.00000	602,000	14.64	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	19/12/2011	Foreign Exchange Future	11.70	Put		590.00000	579,000	14.64	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		647.00000	650,000	14.62	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		537.00000	527,000	14.62	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		427.00000	426,000	15.45	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		917.00000	903,000	15.45	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08640	0.08730		19.72	2,592.00	30	1,173.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		439.00000	364,000	17.69	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		209.00000	224,000	17.69	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		121.00000	89,000	21.53	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		891.00000	949,000	21.53	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,243.00000	1,152,000	17.29	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		13.00000	12,000	17.29	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08770	0.08860		19.11	877.00	10	70.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		975.00000	884,000	16.21	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		115.00000	114,000	16.21	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		434.00000	370,000	19.11	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		574.00000	600,000	19.11	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,869.00000	1,778,000	16.19	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		9.00000	8,000	16.19	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.90690	9.97860		12.90	15,930,295.20	1,608	15,516.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		360.00000	299,000	12.93	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		181.00000	192,000	12.93	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		331.00000	272,000	12.91	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		202.00000	215,000	12.91	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	9.75	Call		390.00000	328,000	12.94	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		161.00000	171,000	12.94	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.02760	10.10200		13.55	0.00	0	14,009.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		657.00000	592,000	13.52	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		205.00000	214,000	13.52	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		625.00000	561,000	13.53	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		223.00000	233,000	13.53	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		690.00000	625,000	13.52	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		188.00000	197,000	13.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.14010	10.21570		13.88	0.00	0	300.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		725.00000	661,000	13.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		309.00000	321,000	13.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		696.00000	632,000	13.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		330.00000	342,000	13.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		755.00000	690,000	13.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		289.00000	300,000	13.72	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			367.32500	367.44200			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			372.56800	372.68200			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			338.98400	339.09100			6,779,680.00	2	1,059.00
ALBI	On	04/08/2011	Index Future			343.82200	343.92700			0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.99690	6.95640		10.40	0.00	0	13,535.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		365.00000	395,000	12.87	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		59.00000	48,000	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
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		325.00000	353,000	12.52	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		69.00000	56,000	12.52	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		407.00000	438,000	13.23	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		51.00000	41,000	13.23	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.01330	6.97360		11.10	0.00	0	8,370.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		438.00000	469,000	12.84	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		114.00000	106,000	12.84	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		401.00000	431,000	12.59	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		127.00000	118,000	12.59	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		478.00000	509,000	13.09	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		104.00000	96,000	13.09	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.03180	6.99140		11.28	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		487.00000	514,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		146.00000	132,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		454.00000	480,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		163.00000	148,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		520.00000	568,000	13.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		129.00000	136,000	13.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.91850	7.83420		12.56	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,121.00000	1,180,000	12.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		587.00000	562,000	12.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,094.00000	1,151,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		610.00000	583,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,149.00000	1,209,000	12.69	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		565.00000	541,000	12.69	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			7.12480	7.16880		11.51	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		342.00000	301,000	12.32	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		73.00000	76,000	12.32	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		305.00000	264,000	12.12	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		86.00000	89,000	12.12	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		381.00000	339,000	12.53	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		62.00000	64,000	12.53	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.21060	7.25550		11.26	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		245.00000	212,000	11.39	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		240.00000	251,000	11.39	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		224.00000	193,000	11.52	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		269.00000	282,000	11.52	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		271.00000	233,000	11.26	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		216.00000	222,000	11.26	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.73830	7.81690		14.86	0.00	0	900.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		752.00000	680,000	16.61	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		35.00000	42,000	16.61	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		707.00000	636,000	16.48	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		40.00000	48,000	16.48	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		797.00000	724,000	16.75	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		30.00000	36,000	16.75	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			7.85670	7.93750		15.21	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		496.00000	443,000	15.15	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		209.00000	236,000	15.15	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		467.00000	415,000	15.17	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		230.00000	258,000	15.17	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		527.00000	473,000	15.14	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		190.00000	216,000	15.14	0.00	0	0.00
CRD1	On 05/05/2011	Index Future			154.53200	154.15200			0.00	0	2.00
CRD1	On 04/08/2011	Index Future			156.65900	156.27400			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			341.45400	340.36200			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		86,380.00000	75,460,000		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		86,480.00000	75,560,000		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		86,280.00000	75,360,000		0.00	0	0.00
GOVI	On 04/08/2011	GOVI			346.32700	345.21600			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		27,840.00000	16,730,000		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		27,940.00000	16,830,000		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	27,740.00000	16,630,000		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			150.27400	150.32100		0.00	0	61.00
IGOV	On	04/08/2011	Index Future			152.41900	152.46500		0.00	0	0.00
ILBI	On	05/05/2011	Index Future			406.43200	406.66400		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			5.61000	5.62000		0.00	0	2,001.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.64000	5.64000		0.00	0	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.65000	5.65000		0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.71000	5.71000		0.00	0	2,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.80000	5.80000		0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.89000	5.87000		0.00	0	14,390.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.38000	6.44000		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			6.92000	7.01000			0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			7.42000	7.51000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			7.82000	7.92000			0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			8.19000	8.30000			0.00	0	513.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			8.52000	8.58000			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			331.76500	331.87000			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			336.50100	336.60300			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			7.89500	7.94900		4.50	0.00	0	2,405.00
R157	On	05/05/2011	Bond Future	7.75	Call		447.00000	495,000	4.44	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,259.00000	1,088,000	4.44	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		522.00000	577,000	4.45	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,130.00000	965,000	4.45	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		379.00000	420,000	4.43	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,396.00000	1,218,000	4.43	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		320.00000	354,000	4.42	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,543.00000	1,357,000	4.42	0.00	0	0.00
R157	On	04/08/2011	Bond Future			8.05800	8.11600		4.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		477.00000	517,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,859.00000	2,678,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		528.00000	572,000	4.38	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,715.00000	2,537,000	4.38	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		430.00000	467,000	4.36	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		3,008.00000	2,824,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.24100	8.30400		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		1,693.00000	1,791,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,886.00000	1,759,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		1,786.00000	1,887,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,800.00000	1,676,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,604.00000	1,698,000	4.74	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1,977.00000	1,845,000	4.74	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.44500	8.51300		4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,121.00000	2,224,000	4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		2,164.00000	2,040,000	4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,210.00000	2,316,000	4.77	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		2,087.00000	1,966,000	4.77	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,034.00000	2,135,000	4.74	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		2,244.00000	2,118,000	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			8.97600	9.01300		12.25	0.00	0	28,849.00
R186	On	05/05/2011	Bond Future	8.75	Call		1,075.00000	1,108,000	12.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		3,491.00000	3,189,000	12.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		1,232.00000	1,274,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		3,183.00000	2,889,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		933.00000	958,000	12.10	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		3,817.00000	3,506,000	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		9,800.00000	9,459,000	11.83	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		62.00000	57,000	11.83	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			9.07800	9.11600		12.75	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		881.00000	913,000	12.36	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		8,957.00000	8,652,000	12.36	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		973.00000	1,008,000	12.38	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		8,560.00000	8,258,000	12.38	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		796.00000	824,000	12.33	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		9,364.00000	9,055,000	12.33	0.00	0	0.00
R186	On	03/11/2011	Bond Future			9.18000	9.21900		12.75	0.00	0	12,982.00
R186	On	03/11/2011	Bond Future	9.00	Call		3,702.00000	3,818,000	12.61	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		5,627.00000	5,404,000	12.61	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		3,899.00000	4,020,000	12.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		5,380.00000	5,162,000	12.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		3,510.00000	3,621,000	12.58	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		5,882.00000	5,653,000	12.58	0.00	0	0.00
R186	On	02/02/2012	Bond Future			9.28300	9.32300		12.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Call		3,998.00000	4,118,000	12.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		6,796.00000	6,575,000	12.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,187.00000	4,311,000	12.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		6,545.00000	6,328,000	12.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		3,815.00000	3,929,000	12.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		7,055.00000	6,828,000	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	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			7.43800	7.50700		4.00	0.00	0	484.00
R201	On 05/05/2011	Bond Future	7.75	Call		1,088.00000	1,223,000	4.06	0.00	0	0.00
R201	On 05/05/2011	Bond Future	7.75	Put		316.00000	231,000	4.06	0.00	0	0.00
R201	On 05/05/2011	Bond Future	7.80	Call		1,200.00000	1,345,000	4.07	0.00	0	0.00
R201	On 05/05/2011	Bond Future	7.80	Put		270.00000	195,000	4.07	0.00	0	0.00
R201	On 05/05/2011	Bond Future	7.70	Call		980.00000	1,107,000	4.05	0.00	0	0.00
R201	On 05/05/2011	Bond Future	7.70	Put		366.00000	273,000	4.05	0.00	0	0.00
R201	On 04/08/2011	Bond Future			7.58400	7.66000		4.00	0.00	0	0.00
R201	On 04/08/2011	Bond Future	7.25	Call		506.00000	568,000	3.88	0.00	0	0.00
R201	On 04/08/2011	Bond Future	7.25	Put		1,735.00000	1,570,000	3.88	0.00	0	0.00
R201	On 04/08/2011	Bond Future	7.30	Call		557.00000	623,000	3.89	0.00	0	0.00
R201	On 04/08/2011	Bond Future	7.30	Put		1,635.00000	1,475,000	3.89	0.00	0	0.00
R201	On 04/08/2011	Bond Future	7.20	Call		459.00000	516,000	3.87	0.00	0	0.00
R201	On 04/08/2011	Bond Future	7.20	Put		1,839.00000	1,670,000	3.87	0.00	0	0.00
R201	On 03/11/2011	Bond Future			7.74600	7.82900		3.75	0.00	0	0.00
R201	On 03/11/2011	Bond Future	8.00	Call		1,525.00000	1,647,000	3.82	0.00	0	0.00
R201	On 03/11/2011	Bond Future	8.00	Put		1,054.00000	946,000	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		1,606.00000	1,732,000	3.83	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		998.00000	894,000	3.83	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,446.00000	1,564,000	3.80	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		1,112.00000	1,001,000	3.80	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.92600	8.01600		4.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		1,877.00000	2,000,000	4.07	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1,283.00000	1,176,000	4.07	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		1,952.00000	2,079,000	4.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		1,231.00000	1,128,000	4.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		1,802.00000	1,923,000	4.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		1,334.00000	1,226,000	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			0.29500	0.29500			0.00	0	10,489.00
R202	On	05/05/2011	Bond Future	2.05	Call		43,661.00000	43,661,000		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	44,689,000		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	42,622,000		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			8.51100	8.56400		7.00	0.00	0	516.00
R203	On	05/05/2011	Bond Future	8.25	Call		423.00000	460,000	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		1,937.00000	1,720,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		495.00000	539,000	6.92	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,766.00000	1,556,000	6.92	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		359.00000	390,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		2,117.00000	1,894,000	6.89	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.65400	8.71000		7.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		543.00000	584,000	6.79	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,873.00000	3,657,000	6.79	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		600.00000	645,000	6.81	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,691.00000	3,478,000	6.81	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		488.00000	526,000	6.76	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		4,058.00000	3,838,000	6.76	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.80800	8.86700		7.25	0.00	0	1,416.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,521.00000	1,608,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		3,158.00000	2,984,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		1,614.00000	1,704,000	7.17	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		3,026.00000	2,855,000	7.17	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,432.00000	1,515,000	7.12	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		3,295.00000	3,117,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.97300	9.03500		7.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,120.00000	2,221,000	7.14	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		3,335.00000	3,174,000	7.14	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,218.00000	2,323,000	7.16	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		3,219.00000	3,061,000	7.16	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,024.00000	2,122,000	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		3,454.00000	3,290,000	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			8.69000	8.74300		8.00	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		603.00000	656,000	7.91	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,911.00000	1,680,000	7.91	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		696.00000	758,000	7.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,733.00000	1,512,000	7.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		519.00000	564,000	7.89	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		2,099.00000	1,860,000	7.89	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.82500	8.88100		8.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		467.00000	502,000	8.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		5,157.00000	4,902,000	8.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		517.00000	556,000	8.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		4,933.00000	4,683,000	8.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		420.00000	452,000	8.18	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		5,385.00000	5,127,000	8.18	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.96600	9.02400		8.50	0.00	0	1,876.00
R204	On	03/11/2011	Bond Future	8.75	Call		1,982.00000	2,087,000	8.39	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		3,364.00000	3,178,000	8.39	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,093.00000	2,202,000	8.41	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		3,221.00000	3,039,000	8.41	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		1,875.00000	1,975,000	8.37	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		3,511.00000	3,321,000	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			9.11100	9.17200		8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		2,639.00000	2,762,000	8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		3,474.00000	3,302,000	8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		2,757.00000	2,883,000	8.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		3,348.00000	3,179,000	8.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		2,525.00000	2,644,000	8.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		3,605.00000	3,429,000	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			7.10900	7.16300		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		974.00000	1,061,000	3.09	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		164.00000	120,000	3.09	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,067.00000	1,160,000	3.10	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		137.00000	100,000	3.10	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		883.00000	965,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		193.00000	144,000	3.07	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.26700	7.32800		3.00	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		420.00000	459,000	2.91	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,143.00000	1,048,000	2.91	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		464.00000	505,000	2.93	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,077.00000	984,000	2.93	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		382.00000	418,000	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		1,216.00000	1,118,000	2.90	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.44200	7.51100		2.75	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,159.00000	1,234,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		687.00000	625,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,220.00000	1,297,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		649.00000	589,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,100.00000	1,172,000	2.79	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		726.00000	661,000	2.79	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.65000	7.72700		2.75	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,301.00000	1,375,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		821.00000	759,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,355.00000	1,430,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		787.00000	726,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,249.00000	1,321,000	2.79	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		857.00000	793,000	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			8.76600	8.82900		9.25	0.00	0	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		525.00000	584,000	9.16	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,396.00000	2,100,000	9.16	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		609.00000	678,000	9.18	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		2,192.00000	1,907,000	9.18	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		450.00000	500,000	9.14	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,609.00000	2,305,000	9.14	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.89200	8.95800		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		741.00000	807,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		4,710.00000	4,415,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		811.00000	883,000	9.56	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		4,493.00000	4,204,000	9.56	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		676.00000	737,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		4,934.00000	4,634,000	9.52	0.00	0	0.00
R207	On	03/11/2011	Bond Future			9.01700	9.08500		9.50	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		1,951.00000	2,080,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		3,751.00000	3,518,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,063.00000	2,198,000	9.42	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		3,591.00000	3,365,000	9.42	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		1,843.00000	1,967,000	9.37	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		3,915.00000	3,678,000	9.37	0.00	0	0.00
R207	On	02/02/2012	Bond Future			9.14800	9.21900		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		2,665.00000	2,817,000	9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		3,802.00000	3,588,000	9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		2,786.00000	2,943,000	9.52	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		3,662.00000	3,452,000	9.52	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		2,547.00000	2,695,000	9.48	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		3,947.00000	3,728,000	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			8.80900	8.86200		10.50	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		512.00000	552,000	10.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,685.00000	2,411,000	10.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		595.00000	642,000	10.42	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,464.00000	2,197,000	10.42	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		438.00000	471,000	10.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,917.00000	2,636,000	10.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.92200	8.97600		10.50	0.00	0	120.00
R208	On	04/08/2011	Bond Future	8.25	Call		732.00000	782,000	10.19	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		5,053.00000	4,791,000	10.19	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		804.00000	858,000	10.21	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		4,819.00000	4,561,000	10.21	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		666.00000	712,000	10.17	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		5,295.00000	5,029,000	10.17	0.00	0	0.00
R208	On	03/11/2011	Bond Future			9.03700	9.09400		10.75	0.00	0	5,604.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,053.00000	2,163,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		4,017.00000	3,806,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,171.00000	2,285,000	10.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		3,846.00000	3,639,000	10.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		1,939.00000	2,044,000	10.61	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		4,194.00000	3,977,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future			9.15500	9.21300		10.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		2,931.00000	3,060,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		4,111.00000	3,921,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,061.00000	3,194,000	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		3,962.00000	3,776,000	10.63	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		2,803.00000	2,929,000	10.58	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		4,263.00000	4,069,000	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	22/03/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	05/05/2011	Bond Future			9.06100	9.09200		16.25	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		307.00000	300,000	15.91	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		5,011.00000	4,769,000	15.91	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		368.00000	363,000	15.94	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		4,656.00000	4,416,000	15.94	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		254.00000	246,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		5,377.00000	5,135,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			9.14000	9.17100		16.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,094.00000	1,120,000	16.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		6,383.00000	6,178,000	16.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,198.00000	1,227,000	16.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		6,071.00000	5,869,000	16.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		998.00000	1,021,000	16.08	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		6,706.00000	6,498,000	16.08	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		7,267.00000	7,425,000	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		864.00000	791,000	17.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future			9.21900	9.25100		17.00	0.00	0	1,033.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,250.00000	2,307,000	16.59	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		6,083.00000	5,905,000	16.59	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,390.00000	2,450,000	16.63	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		5,826.00000	5,651,000	16.63	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,118.00000	2,171,000	16.56	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		6,352.00000	6,170,000	16.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.29800	9.33100		16.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,454.00000	3,534,000	16.55	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		5,914.00000	5,755,000	16.55	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,615.00000	3,697,000	16.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		5,694.00000	5,537,000	16.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,298.00000	3,375,000	16.50	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		6,141.00000	5,979,000	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			1.61500	1.61500			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		2,892.00000	2,892,000		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		3,163.00000	3,163,000		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	2,620,000		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			2.43500	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	1,784,000		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	1,298,000		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	2,272,000		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			9.10900	9.14500			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		9,610.00000	9,332,000		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		9,156.00000	8,878,000		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		10,069.00000	9,791,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			9.19500	9.23300			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		10,243.00000	9,954,000		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		9,790.00000	9,501,000		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		10,699.00000	10,410,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.28500	9.32400			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		4,464.00000	4,172,000		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		4,060.00000	3,768,000		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		4,870.00000	4,578,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.37700	9.41600			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		3,145.00000	2,858,000		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		2,757.00000	2,470,000		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		3,535.00000	3,248,000		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			14,121.42000	14,234.75000			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		7,348.00000	6,214,000	0.00	0	0.00	
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		1.00000	0,000	0.00	0	0.00	
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		7,347.00000	6,214,000	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		7,348.00000	6,214,000	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				337.23200	336.18600	0.00	0	100.00	
TRT1	On	04/08/2011	Index Future				341.87500	340.81300	0.00	0	0.00	
YUAN/FO	On	13/06/2011	Foreign Exchange Future				1.06940	1.07940	13.91	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		467.00000	388,000	13.91	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		173.00000	194,000	13.91	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		236.00000	185,000	15.25	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		442.00000	491,000	15.25	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		841.00000	746,000	13.59	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		47.00000	52,000	13.59	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future				1.08830	1.09890	14.98	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		473.00000	404,000	14.98	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		484.00000	521,000	14.98	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		307.00000	256,000	16.11	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		818.00000	873,000	16.11	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		729.00000	640,000	14.04	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		240.00000	257,000	14.04	0.00	0	0.00
Total for Derivatives :									135,893,386.20	17,702	767,494.00	

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>									
CGR5 On 23/07/2011 Spot Bond			15.67900	15.67900			0.00	0	0.00
R155 On 31/08/2011 Spot Bond			5.93000	5.93000			0.00	0	0.00
R157 On 15/09/2015 Spot Bond			7.83000	7.88000			0.00	0	0.00
R186 On 21/12/2026 Spot Bond			8.93000	8.96500			0.00	0	0.00
R189 On 31/03/2013 Spot Bond			207.07592	207.05649			0.00	0	0.00
R197 On 07/12/2023 Spot Bond			229.66077	229.63107			0.00	0	0.00
R201 On 21/12/2014 Spot Bond			7.38000	7.44500			0.00	0	0.00
R202 On 07/12/2033 Spot Bond			2.63000	2.63000			0.00	0	0.00
R203 On 15/09/2017 Spot Bond			8.45000	8.50000			0.00	0	0.00
R204 On 21/12/2018 Spot Bond			8.63000	8.68000			0.00	0	0.00
R206 On 15/01/2014 Spot Bond			7.05000	7.10000			0.00	0	0.00
R207 On 15/01/2020 Spot Bond			8.71000	8.77000			0.00	0	0.00
R208 On 31/03/2021 Spot Bond			8.76000	8.81000			0.00	0	0.00
R209 On 31/03/2036 Spot Bond			9.02600	9.05500			0.00	0	0.00
R210 On 31/03/2028 Spot Bond			2.75000	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			2.70000	2.70000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.00000	8.00000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										135,893,386.20	17,702	767,494.00