



Daily MTM Report

Daily summary for: 06/04/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 13/06/2011 Foreign Exchange Future			6.74720	6.79560		13.47	47,878,131.20	7,096	410,043.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		22.00000	18,000	16.35	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		676.00000	721,000	16.35	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		19.00000	16,000	16.56	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		723.00000	769,000	16.56	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		26.00000	21,000	16.14	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		630.00000	674,000	16.14	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		213.00000	183,000	13.63	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		117.00000	136,000	13.63	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		451.00000	493,000	15.32	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		47.00000	40,000	15.32	4,000.00	100	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		329.00000	366,000	14.70	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		75.00000	63,000	14.70	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,208.00000	1,257,000	18.62	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		4.00000	4,000	18.62	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		1,012.00000	1,059,000	17.79	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		8.00000	6,000	17.79	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		495.00000	537,000	15.53	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		41.00000	34,000	15.53	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		35.00000	29,000	15.73	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		539.00000	582,000	15.73	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		369.00000	407,000	14.91	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		65.00000	54,000	14.91	0.00	0	650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		291.00000	327,000	14.50	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		87.00000	74,000	14.50	0.00	0	19,330.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		584.00000	628,000	15.94	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		30.00000	25,000	15.94	0.00	0	5,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		255.00000	289,000	14.29	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		101.00000	86,000	14.29	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		245.00000	212,000	13.80	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		99.00000	115,000	13.80	0.00	0	7,200.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		136.00000	116,000	13.88	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		190.00000	219,000	13.88	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		221.00000	253,000	14.09	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		117.00000	100,000	14.09	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		354.00000	315,000	14.29	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		58.00000	68,000	14.29	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		0.00000	187,000	13.67	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		0.00000	134,000	13.67	13,400.00	100	100.00
\$ / R	On	19/09/2011	Foreign Exchange Future			6.84730	6.89550		14.56	35,715,516.80	5,216	114,297.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		58.00000	54,000	19.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,213.00000	1,257,000	19.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		55.00000	52,000	20.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,260.00000	1,305,000	20.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		62.00000	58,000	19.61	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,167.00000	1,211,000	19.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		983.00000	1,025,000	18.73	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		78.00000	72,000	18.73	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		131.00000	121,000	16.97	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		636.00000	674,000	16.97	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		319.00000	292,000	14.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		224.00000	245,000	14.57	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		268.00000	248,000	14.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		273.00000	301,000	14.78	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		677.00000	716,000	17.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		122.00000	113,000	17.19	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		805.00000	846,000	17.85	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		100.00000	93,000	17.85	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		376.00000	346,000	14.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		181.00000	199,000	14.60	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.94290	6.99250		14.97	243,001.50	35	8,579.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		234.00000	221,000	16.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		592.00000	628,000	16.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		222.00000	210,000	16.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		630.00000	667,000	16.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		247.00000	233,000	16.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		555.00000	590,000	16.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.04530	7.09670		15.24	0.00	0	638.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		447.00000	422,000	15.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		386.00000	413,000	15.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		424.00000	402,000	15.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		413.00000	443,000	15.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		471.00000	445,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		360.00000	386,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		464.00000	439,000	15.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		367.00000	394,000	15.20	0.00	0	1,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.00840	9.05580		18.35	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,350.00000	1,357,000	18.56	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,494.00000	1,549,000	18.56	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,334.00000	1,341,000	18.61	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,528.00000	1,583,000	18.61	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,366.00000	1,373,000	18.51	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,460.00000	1,515,000	18.51	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.74720	6.79560			13.47	0.00	0	280.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		7,511.00000	6,340,000	14.70	0.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		32,951.00000	36,620,000	14.70	0.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		6,451.00000	5,428,000	14.91	0.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		36,891.00000	40,708,000	14.91	0.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		8,733.00000	7,397,000	14.50	0.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		29,173.00000	32,677,000	14.50	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		2,983.00000	2,481,000	15.94	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		58,423.00000	62,761,000	15.94	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			6.84730	6.89550		14.56	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call		19,978.00000	18,435,000	15.66	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		40,428.00000	43,705,000	15.66	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		18,581.00000	17,146,000	15.88	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		44,031.00000	47,416,000	15.88	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		21,491.00000	19,833,000	15.44	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		36,941.00000	40,103,000	15.44	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future			11.00110	11.04580		12.42	22,002,200.00	2,000	26,963.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Call		50.00000	42,000	14.64	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Put		854.00000	891,000	14.64	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Call		45.00000	38,000	14.77	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Put		899.00000	937,000	14.77	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Call		55.00000	47,000	14.51	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Put		809.00000	846,000	14.51	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Call		418.00000	383,000	12.64	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Put		122.00000	132,000	12.64	0.00	0	10.00
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Put		515.00000	546,000	13.60	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Call		111.00000	97,000	13.60	0.00	0	10.00
£ / R On	13/06/2011	Foreign Exchange Future	11.55	Call		91.00000	79,000	13.86	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.55	Put		595.00000	628,000	13.86	0.00	0	100.00
£ / R On	13/06/2011	Foreign Exchange Future	11.95	Call		41.00000	35,000	14.90	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.95	Put		945.00000	984,000	14.90	0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future			11.14320	11.18610		13.93	0.00	0	29,955.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		308.00000	291,000	14.67	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		622.00000	648,000	14.67	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		293.00000	276,000	14.77	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		657.00000	683,000	14.77	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		324.00000	306,000	14.56	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		588.00000	613,000	14.56	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		265.00000	249,000	14.98	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		729.00000	756,000	14.98	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		170.00000	159,000	15.92	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		1,084.00000	1,116,000	15.92	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.27510	11.31840		14.26	0.00	0	456.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		433.00000	405,000	14.95	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		765.00000	780,000	14.95	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		417.00000	390,000	15.04	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		799.00000	815,000	15.04	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		449.00000	421,000	14.87	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		731.00000	746,000	14.87	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		289.00000	268,000	15.90	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,171.00000	1,193,000	15.90	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.07900	0.08040		16.51	0.00	0	647.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		94.00000	67,000	18.88	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		554.00000	667,000	18.88	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		13.00000	7,000	21.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,473.00000	1,607,000	21.51	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		584.00000	467,000	15.78	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		44.00000	67,000	15.78	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08030	0.08170		20.60	0.00	0	16,271.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		455.00000	384,000	17.14	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		285.00000	354,000	17.14	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		166.00000	137,000	20.60	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		996.00000	1,107,000	20.60	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,188.00000	1,058,000	14.65	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		18.00000	28,000	14.65	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.66300	9.63550		12.06	77,304.00	8	15,747.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		138.00000	148,000	12.51	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		303.00000	285,000	12.51	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		123.00000	132,000	12.67	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		338.00000	319,000	12.67	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		155.00000	166,000	12.36	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		270.00000	253,000	12.36	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.78060	9.75200		13.25	0.00	0	50,917.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		397.00000	416,000	13.25	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		295.00000	285,000	13.25	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		370.00000	389,000	13.25	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		318.00000	308,000	13.25	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		424.00000	443,000	13.26	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		272.00000	262,000	13.26	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			9.88760	9.86000		13.61	0.00	0	300.00
€ / R	On	19/12/2011	9.80	Call		475.00000	493,000	13.58	0.00	0	0.00
€ / R	On	19/12/2011	9.80	Put		415.00000	405,000	13.58	0.00	0	0.00
€ / R	On	19/12/2011	9.85	Call		451.00000	468,000	13.59	0.00	0	0.00
€ / R	On	19/12/2011	9.85	Put		441.00000	430,000	13.59	0.00	0	0.00
€ / R	On	19/12/2011	9.75	Call		500.00000	518,000	13.57	0.00	0	0.00
€ / R	On	19/12/2011	9.75	Put		390.00000	380,000	13.57	0.00	0	0.00
AL7T	On	05/05/2011			374.99200	373.60300			0.00	0	30.00
AL7T	On	04/08/2011			380.36200	378.95200			0.00	0	0.00
ALBI	On	05/05/2011			344.79300	343.78700			0.00	0	1,070.00
ALBI	On	04/08/2011			349.73100	348.70900			0.00	0	0.00
AU\$ / R	On	13/06/2011			6.98740	6.96820		9.96	398,281.80	57	13,218.00
AU\$ / R	On	13/06/2011	6.65	Call		345.00000	363,000	11.12	0.00	0	0.00
AU\$ / R	On	13/06/2011	6.65	Put		27.00000	26,000	11.12	0.00	0	0.00
AU\$ / R	On	13/06/2011	6.70	Call		303.00000	321,000	10.95	0.00	0	0.00
AU\$ / R	On	13/06/2011	6.70	Put		35.00000	34,000	10.95	0.00	0	0.00
AU\$ / R	On	13/06/2011	6.60	Call		389.00000	407,000	11.28	0.00	0	0.00
AU\$ / R	On	13/06/2011	6.60	Put		21.00000	20,000	11.28	0.00	0	0.00
AU\$ / R	On	19/09/2011			7.00490	6.98450		10.71	0.00	0	8,570.00
AU\$ / R	On	19/09/2011	6.65	Call		416.00000	431,000	11.28	0.00	0	0.00
AU\$ / R	On	19/09/2011	6.65	Put		82.00000	76,000	11.28	0.00	0	0.00
AU\$ / R	On	19/09/2011	6.70	Call		379.00000	394,000	11.20	0.00	0	0.00
AU\$ / R	On	19/09/2011	6.70	Put		95.00000	89,000	11.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		454.00000	470,000	11.36	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		70.00000	65,000	11.36	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.02290	7.00330		10.92	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		467.00000	481,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		114.00000	108,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		433.00000	446,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		130.00000	123,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		502.00000	517,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		99.00000	94,000	11.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.04070	7.99660		13.08	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,262.00000	1,295,000	13.26	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		565.00000	554,000	13.26	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,234.00000	1,266,000	13.25	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		587.00000	575,000	13.25	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,292.00000	1,325,000	13.28	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		545.00000	534,000	13.28	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.03430	7.03220		10.76	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		214.00000	215,000	11.43	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		82.00000	81,000	11.43	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		181.00000	181,000	11.20	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		99.00000	97,000	11.20	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		250.00000	250,000	11.65	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		68.00000	66,000	11.65	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.12000	7.11690		11.05	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		159.00000	163,000	11.47	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		292.00000	293,000	11.47	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		143.00000	146,000	11.61	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		326.00000	326,000	11.61	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		177.00000	181,000	11.33	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		260.00000	261,000	11.33	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.36390	7.36060		14.21	0.00	0	900.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		352.00000	351,000	15.30	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		91.00000	87,000	15.30	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		316.00000	314,000	15.08	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		105.00000	100,000	15.08	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		389.00000	389,000	15.52	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		78.00000	75,000	15.52	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			7.47720	7.47350		15.07	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		238.00000	237,000	15.54	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		415.00000	410,000	15.54	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		221.00000	220,000	15.65	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		448.00000	443,000	15.65	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		256.00000	255,000	15.42	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		383.00000	378,000	15.42	0.00	0	0.00
CRD1 On	05/05/2011	Index Future			155.81700	155.57100			0.00	0	2.00
CRD1 On	04/08/2011	Index Future			157.96800	157.71700			0.00	0	0.00
ES18 On	20/04/2018	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
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			345.82300	344.87500			0.00	0	205.00
GOVI	On	05/05/2011	GOVI	349.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Put		41,250.00000	31,770,000		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		41,350.00000	31,870,000		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		41,150.00000	31,670,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI			350.77500	349.81200			0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.00	Call		18,120.00000	27,750,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.01	Call		18,020.00000	27,650,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Call		18,220.00000	27,850,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	05/05/2011	Index Future			150.16800	150.20900			0.00	0	63.00
IGOV	On	04/08/2011	Index Future			152.31800	152.36000			0.00	0	0.00
ILBI	On	05/05/2011	Index Future			406.35400	406.28200			0.00	0	336.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	5.59300			0.00	0	2,001.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.62000	5.62100			0.00	0	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.65000	5.64700			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.71000	5.72900			0.00	0	2,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.79000	5.82400			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.92000	5.95200			0.00	0	14,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.34000	6.38000			0.00	0	5,591.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.84000	6.90400			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.34000	7.41000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.74000	7.80700			0.00	0	44,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			8.09000	8.14800			0.00	0	513.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			8.34000	8.48300			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	05/05/2011	JNOTE	8.00	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
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			338.87100	337.55300			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			343.72300	342.38600			0.00	0	0.00
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.73800	7.76300		3.75	0.00	0	2,405.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future	7.75	Call		493.00000	536,000	3.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		546.00000	487,000	3.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		600.00000	649,000	3.71	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		449.00000	395,000	3.71	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		399.00000	436,000	3.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		657.00000	592,000	3.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		318.00000	348,000	3.67	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		782.00000	710,000	3.67	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.88700	7.91400		4.00	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		491.00000	517,000	3.87	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,099.00000	2,021,000	3.87	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		551.00000	580,000	3.88	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,963.00000	1,888,000	3.88	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		436.00000	461,000	3.86	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,240.00000	2,161,000	3.86	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		0.00000	2,929,000	3.82	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		0.00000	243,000	3.82	320,760.00	1,320	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		0.00000	1,760,000	3.90	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		0.00000	647,000	3.90	284,680.00	440	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		0.00000	968,000	3.95	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		0.00000	1,304,000	3.95	573,760.00	440	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		0.00000	1,850,000	4.06	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		0.00000	651,000	4.06	859,320.00	1,320	1,320.00
R157	On	03/11/2011	Bond Future			8.05400	8.08300		4.25	1,197,069.00	10	3,684.00
R157	On	03/11/2011	Bond Future	8.25	Call		1,861.00000	1,917,000	4.25	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	03/11/2011	Bond Future	8.25	Put		1,260.00000	1,211,000	4.25	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		1,967.00000	2,026,000	4.27	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,187.00000	1,141,000	4.27	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,757.00000	1,812,000	4.24	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1,336.00000	1,286,000	4.24	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.24500	8.27600		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,268.00000	2,325,000	4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		1,517.00000	1,470,000	4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,369.00000	2,427,000	4.27	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		1,452.00000	1,405,000	4.27	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,170.00000	2,225,000	4.24	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		1,586.00000	1,537,000	4.24	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186	On	05/05/2011	Bond Future			8.73700	8.80000		10.25	298,410,787.60	2,510	29,349.00
R186	On	05/05/2011	Bond Future	8.75	Call		1,153.00000	1,415,000	10.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		1,618.00000	1,294,000	10.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		1,374.00000	1,668,000	10.15	0.00	0	1.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,374.00000	1,081,000	10.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		956.00000	1,187,000	10.11	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		1,889.00000	1,534,000	10.11	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		7,801.00000	7,221,000	9.86	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	Call		14.00000	21,000	9.86	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.82900	8.89500		11.50	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		873.00000	1,002,000	11.02	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		6,966.00000	6,493,000	11.02	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		979.00000	1,119,000	11.04	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		6,583.00000	6,120,000	11.04	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		779.00000	896,000	11.01	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		7,364.00000	6,879,000	11.01	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		6,210.00000	5,760,000	11.06	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,093.00000	1,245,000	11.06	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		3,953.00000	3,600,000	11.19	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,160.00000	2,409,000	11.19	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		3,233.00000	3,556,000	11.33	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		2,735.00000	2,455,000	11.33	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		7,712.00000	8,210,000	11.82	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		728.00000	623,000	11.82	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.92200	8.99000		11.75	0.00	0	12,982.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,143.00000	4,458,000	11.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		4,054.00000	3,760,000	11.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,374.00000	4,699,000	11.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		3,841.00000	3,558,000	11.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		3,919.00000	4,223,000	11.56	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		4,276.00000	3,972,000	11.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future			9.01700	9.08700		12.50	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,695.00000	4,999,000	12.33	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	02/02/2012	Bond Future	9.00	Put		5,459.00000	5,149,000	12.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,912.00000	5,224,000	12.36	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		5,236.00000	4,934,000	12.36	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,483.00000	4,779,000	12.30	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		5,689.00000	5,371,000	12.30	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	05/05/2011	Bond Future			208.80186	208.78942			0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.30	Call		1,489.00000	1,502,000		0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.30	Put		0.00000	0,000		0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.35	Call		1,439.00000	1,452,000		0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.35	Put		0.00000	0,000		0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.25	Call		1,539.00000	1,552,000		0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.25	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	05/05/2011	Bond Future			232.00533	231.96600			0.00	0	0.00
R197	On	05/05/2011	Bond Future	232.00	Call		0.00000	5,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	232.00	Put		34.00000	0,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	232.05	Call		0.00000	0,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	232.05	Put		84.00000	45,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	05/05/2011	Bond Future	231.95	Call		16.00000	55,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	231.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.36500	7.39000		3.00	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,197.00000	1,266,000	3.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		51.00000	40,000	3.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,340.00000	1,412,000	3.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		36.00000	28,000	3.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,058.00000	1,124,000	3.05	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		70.00000	56,000	3.05	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.50300	7.52900		3.50	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		467.00000	491,000	3.39	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,305.00000	1,251,000	3.39	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		523.00000	549,000	3.40	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,210.00000	1,159,000	3.40	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		416.00000	438,000	3.38	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,405.00000	1,350,000	3.38	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.65600	7.68500		3.50	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,635.00000	1,684,000	3.57	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		765.00000	733,000	3.57	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,725.00000	1,775,000	3.58	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		718.00000	687,000	3.58	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,548.00000	1,595,000	3.56	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		815.00000	782,000	3.56	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	02/02/2012	Bond Future			7.83100	7.86200		3.50	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		1,887.00000	1,934,000	3.57	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		899.00000	867,000	3.57	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		1,970.00000	2,018,000	3.58	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		856.00000	824,000	3.58	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		1,805.00000	1,852,000	3.56	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		944.00000	911,000	3.56	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.35800	0.35900			0.00	0	10,539.00
R202	On	05/05/2011	Bond Future	2.05	Call		41,774.00000	41,804,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Call		42,802.00000	42,832,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Call		40,736.00000	40,765,000		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			8.28500	8.34000		5.75	0.00	0	517.00
R203	On	05/05/2011	Bond Future	8.25	Call		459.00000	562,000	5.66	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		896.00000	732,000	5.66	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		563.00000	682,000	5.68	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		757.00000	609,000	5.68	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		368.00000	457,000	5.64	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	8.20	Put		1,049.00000	871,000	5.64	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.41500	8.47200		6.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		574.00000	644,000	5.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		2,803.00000	2,607,000	5.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		641.00000	718,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,631.00000	2,442,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		512.00000	576,000	5.96	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,981.00000	2,779,000	5.96	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.55500	8.61500		6.50	0.00	0	1,416.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,692.00000	1,816,000	6.39	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		2,209.00000	2,063,000	6.39	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		1,801.00000	1,930,000	6.41	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		2,093.00000	1,952,000	6.41	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,586.00000	1,705,000	6.37	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		2,328.00000	2,178,000	6.37	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.70700	8.77100		6.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,390.00000	2,528,000	6.63	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		2,480.00000	2,343,000	6.63	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,504.00000	2,645,000	6.65	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		2,380.00000	2,245,000	6.65	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,279.00000	2,413,000	6.61	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		2,584.00000	2,443,000	6.61	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2011	Bond Future			8.41900	8.46900		6.75	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		852.00000	994,000	6.66	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		684.00000	553,000	6.66	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		1,005.00000	1,163,000	6.68	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		566.00000	451,000	6.68	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		713.00000	839,000	6.64	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		816.00000	670,000	6.64	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.54100	8.59200		7.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		523.00000	582,000	7.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		3,706.00000	3,496,000	7.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		587.00000	651,000	7.23	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		3,496.00000	3,291,000	7.23	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		465.00000	518,000	7.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		3,922.00000	3,706,000	7.20	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.66600	8.72000		7.75	0.00	0	1,876.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,380.00000	2,521,000	7.64	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		2,227.00000	2,092,000	7.64	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,516.00000	2,662,000	7.66	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		2,109.00000	1,979,000	7.66	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,248.00000	2,384,000	7.61	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		2,350.00000	2,210,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.79900	8.85600		8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,255.00000	3,409,000	8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		2,549.00000	2,421,000	8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,394.00000	3,551,000	8.28	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	9.05	Put		2,444.00000	2,320,000	8.28	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,120.00000	3,270,000	8.23	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		2,658.00000	2,527,000	8.23	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.07200	7.08100		2.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,030.00000	1,049,000	2.34	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		22.00000	19,000	2.34	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,143.00000	1,163,000	2.35	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		15.00000	13,000	2.35	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		920.00000	938,000	2.32	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		31.00000	27,000	2.32	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.22300	7.23300		2.50	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		341.00000	347,000	2.41	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		855.00000	839,000	2.41	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		386.00000	392,000	2.43	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		790.00000	774,000	2.43	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		302.00000	307,000	2.40	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		927.00000	910,000	2.40	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.39100	7.40200		2.50	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,182.00000	1,195,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		493.00000	484,000	2.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future	7.80	Call		1,248.00000	1,261,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		461.00000	452,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,118.00000	1,130,000	2.54	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		528.00000	518,000	2.54	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.59700	7.61000		2.50	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,310.00000	1,323,000	2.55	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		623.00000	613,000	2.55	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,367.00000	1,381,000	2.56	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		593.00000	584,000	2.56	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,253.00000	1,266,000	2.54	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		654.00000	644,000	2.54	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.48700	8.55600		7.50	0.00	0	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		650.00000	827,000	7.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		972.00000	752,000	7.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		785.00000	984,000	7.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		819.00000	622,000	7.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		532.00000	686,000	7.39	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,142.00000	900,000	7.39	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.60000	8.67200		8.50	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		813.00000	934,000	8.19	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,205.00000	2,923,000	8.19	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		901.00000	1,032,000	8.21	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,005.00000	2,734,000	8.21	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	8.20	Call		730.00000	843,000	8.17	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		3,410.00000	3,121,000	8.17	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.71200	8.78700		8.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,353.00000	2,557,000	8.63	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		2,554.00000	2,350,000	8.63	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,491.00000	2,702,000	8.65	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		2,421.00000	2,223,000	8.65	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,219.00000	2,416,000	8.60	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		2,693.00000	2,482,000	8.60	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.83000	8.90900		9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,301.00000	3,526,000	9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		2,823.00000	2,630,000	9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,445.00000	3,677,000	9.28	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		2,706.00000	2,520,000	9.28	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,151.00000	3,371,000	9.19	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		2,935.00000	2,738,000	9.19	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.52300	8.60700		8.50	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		565.00000	771,000	8.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,215.00000	911,000	8.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		691.00000	925,000	8.40	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	8.55	Put		1,036.00000	761,000	8.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		456.00000	634,000	8.35	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,411.00000	1,080,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.62300	8.71000		9.25	0.00	0	120.00
R208	On	04/08/2011	Bond Future	8.25	Call		790.00000	940,000	8.86	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		3,559.00000	3,194,000	8.86	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		879.00000	1,040,000	8.88	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		3,342.00000	2,988,000	8.88	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		708.00000	847,000	8.84	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		3,785.00000	3,409,000	8.84	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.72700	8.81700		9.75	0.00	0	5,604.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,373.00000	2,631,000	9.59	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		2,760.00000	2,498,000	9.59	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,517.00000	2,784,000	9.62	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		2,615.00000	2,362,000	9.62	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,233.00000	2,481,000	9.56	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		2,910.00000	2,638,000	9.56	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.83400	8.92800		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,457.00000	3,744,000	10.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		3,054.00000	2,810,000	10.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,609.00000	3,903,000	10.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		2,927.00000	2,690,000	10.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,307.00000	3,587,000	10.05	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		3,183.00000	2,933,000	10.05	0.00	0	0.00
R208	On	31/03/2021	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/R'On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R'On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R'On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On 05/05/2011	Bond Future			8.81000	8.86300		13.50	0.00	0	21,100.00
R209	On 05/05/2011	Bond Future	8.50	Call		228.00000	289,000	13.17	0.00	0	0.00
R209	On 05/05/2011	Bond Future	8.50	Put		3,169.00000	2,812,000	13.17	0.00	0	0.00
R209	On 05/05/2011	Bond Future	8.55	Call		299.00000	374,000	13.19	0.00	0	0.00
R209	On 05/05/2011	Bond Future	8.55	Put		2,824.00000	2,481,000	13.19	0.00	0	0.00
R209	On 05/05/2011	Bond Future	8.45	Call		172.00000	219,000	13.15	0.00	0	0.00
R209	On 05/05/2011	Bond Future	8.45	Put		3,532.00000	3,161,000	13.15	0.00	0	0.00
R209	On 04/08/2011	Bond Future			8.88100	8.93500		14.75	0.00	0	0.00
R209	On 04/08/2011	Bond Future	8.50	Call		1,158.00000	1,282,000	14.24	0.00	0	0.00
R209	On 04/08/2011	Bond Future	8.50	Put		4,655.00000	4,359,000	14.24	0.00	0	0.00
R209	On 04/08/2011	Bond Future	8.55	Call		1,281.00000	1,415,000	14.26	0.00	0	0.00
R209	On 04/08/2011	Bond Future	8.55	Put		4,363.00000	4,077,000	14.26	0.00	0	0.00
R209	On 04/08/2011	Bond Future	8.45	Call		1,043.00000	1,157,000	14.22	0.00	0	0.00
R209	On 04/08/2011	Bond Future	8.45	Put		4,959.00000	4,653,000	14.22	0.00	0	0.00
R209	On 04/08/2011	Bond Future	10.10	Call		8,502.00000	8,880,000	15.60	0.00	0	0.00
R209	On 04/08/2011	Bond Future	10.10	Put		308.00000	266,000	15.60	0.00	0	0.00
R209	On 03/11/2011	Bond Future			8.95200	9.00800		15.75	0.00	0	1,033.00
R209	On 03/11/2011	Bond Future	8.75	Call		2,561.00000	2,742,000	15.33	0.00	0	0.00
R209	On 03/11/2011	Bond Future	8.75	Put		4,576.00000	4,327,000	15.33	0.00	0	0.00
R209	On 03/11/2011	Bond Future	8.80	Call		2,727.00000	2,916,000	15.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future	8.80	Put		4,344.00000	4,103,000	15.37	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,403.00000	2,577,000	15.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		4,818.00000	4,562,000	15.30	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.02500	9.08200		16.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,060.00000	4,275,000	16.03	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		4,682.00000	4,466,000	16.03	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,245.00000	4,466,000	16.07	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		4,487.00000	4,276,000	16.07	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,878.00000	4,087,000	15.98	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		4,884.00000	4,661,000	15.98	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	05/05/2011	Bond Future			125.38934	125.36714			0.00	0	278.00
R210	On	05/05/2011	Bond Future	126.00	Call		0.00000	0,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	126.00	Put		633.00000	611,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	126.05	Call		0.00000	0,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	126.05	Put		683.00000	661,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	125.95	Call		0.00000	0,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	125.95	Put		583.00000	561,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	05/05/2011	Bond Future			1.63300	1.63600			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		2,775.00000	2,791,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.14	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.19	Call		3,045.00000	3,062,000		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		2,503.00000	2,520,000		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			2.45100	2.45300			0.00	0	2,532.00
R212	On	05/05/2011	Bond Future	2.25	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.25	Put		1,956.00000	1,936,000		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		1,470.00000	1,451,000		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		2,444.00000	2,425,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.87200	8.93500			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		7,967.00000	7,465,000		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		7,513.00000	7,010,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/05/2011	Bond Future	7.95	Put		8,426.00000	7,923,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.95100	9.01600			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		8,572.00000	8,061,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		8,119.00000	7,608,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		9,028.00000	8,517,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.03300	9.10000			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		2,765.00000	2,247,000		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		2,362.00000	1,843,000		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		3,172.00000	2,654,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.11800	9.18700			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		1,437.00000	911,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		1,049.00000	523,000		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		1,827.00000	1,302,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			13,601.67000	13,658.86000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		1,589.00000	1,017,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		1,589.00000	1,017,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		1.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		1,589.00000	1,017,000		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			341.69000	340.73500			0.00	0	100.00
TRT1	On	04/08/2011	Index Future			346.40600	345.43600			0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.03320	1.04210		13.92	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		211.00000	175,000	13.92	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		290.00000	343,000	13.92	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		86.00000	70,000	15.74	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		665.00000	738,000	15.74	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		495.00000	427,000	12.74	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		74.00000	95,000	12.74	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.05210	1.06100		14.32	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		279.00000	251,000	15.57	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		669.00000	730,000	15.57	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		173.00000	156,000	16.89	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		1,063.00000	1,135,000	16.89	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.05	Call		460.00000	415,000	14.32	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.05	Put		350.00000	394,000	14.32	0.00	0	0.00
Total for Derivatives :							407,978,211.90	20,652	1,000,865.00

i-Bonds

1BG4A1 On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A2 On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0.00
CGR5 On 23/07/2011 Spot Bond			15.67900	15.67900			0.00	0	0.00
R155 On 31/08/2011 Spot Bond			5.75000	5.77000			0.00	0	0.00
R157 On 15/09/2015 Spot Bond			7.70000	7.72000			0.00	0	0.00
R186 On 21/12/2026 Spot Bond			8.71000	8.77000			0.00	0	0.00
R189 On 31/03/2013 Spot Bond			1.28000	1.28000			0.00	0	0.00
R197 On 07/12/2023 Spot Bond			2.62000	2.62000			0.00	0	0.00
R201 On 21/12/2014 Spot Bond			7.33000	7.35000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	07/12/2033	Spot Bond			2.70000	2.70000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.25000	8.30000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.38500	8.43000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.03500	7.04000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.45500	8.52000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.49500	8.57500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.79000	8.84000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.72000	2.72000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.15000	2.15000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.72000	2.72000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.85000	8.00000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:									407,978,211.90	20,652	1,000,865.00	