



Daily MTM Report

Daily summary for: 05/04/2011

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			6.79560	6.76420		13.43	22,364,319.60	3,291	409,803.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		21.00000	22,000	16.08	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		707.00000	676,000	16.08	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		18.00000	19,000	16.28	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		754.00000	723,000	16.28	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		25.00000	26,000	15.87	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		661.00000	630,000	15.87	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		196.00000	213,000	13.74	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		132.00000	117,000	13.74	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		481.00000	451,000	15.06	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		45.00000	47,000	15.06	0.00	0	1,790.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		357.00000	329,000	14.45	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		71.00000	75,000	14.45	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,240.00000	1,208,000	18.32	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		4.00000	4,000	18.32	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		1,044.00000	1,012,000	17.51	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	7.80	Call		8.00000	8,000	17.51	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		525.00000	495,000	15.26	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		39.00000	41,000	15.26	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		33.00000	35,000	15.47	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		569.00000	539,000	15.47	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		397.00000	369,000	14.65	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		61.00000	65,000	14.65	0.00	0	650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		318.00000	291,000	14.24	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		82.00000	87,000	14.24	0.00	0	19,330.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		615.00000	584,000	15.67	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		29.00000	30,000	15.67	0.00	0	5,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		281.00000	255,000	14.04	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		95.00000	101,000	14.04	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		226.00000	245,000	13.90	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		112.00000	99,000	13.90	0.00	0	7,200.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		127.00000	136,000	13.63	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		213.00000	190,000	13.63	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		246.00000	221,000	13.84	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		110.00000	117,000	13.84	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		331.00000	354,000	14.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		67.00000	58,000	14.37	0.00	0	100.00
\$ / R	On	19/09/2011	Foreign Exchange Future			6.89550	6.86330		14.53	965,370.00	140	109,099.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		57.00000	58,000	19.54	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,244.00000	1,213,000	19.54	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		54.00000	55,000	19.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,291.00000	1,260,000	19.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		60.00000	62,000	19.32	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,197.00000	1,167,000	19.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		1,012.00000	983,000	18.45	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		75.00000	78,000	18.45	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		126.00000	131,000	16.71	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		663.00000	636,000	16.71	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		302.00000	319,000	14.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		239.00000	224,000	14.55	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		257.00000	268,000	14.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		294.00000	273,000	14.53	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		705.00000	677,000	16.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		118.00000	122,000	16.93	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		834.00000	805,000	17.58	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		97.00000	100,000	17.58	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		357.00000	376,000	14.56	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		194.00000	181,000	14.56	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.99250	6.95950		14.86	790,152.50	113	8,544.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		226.00000	234,000	16.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		617.00000	592,000	16.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		214.00000	222,000	16.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		655.00000	630,000	16.28	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		239.00000	247,000	15.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		580.00000	555,000	15.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.09670	7.06410		15.14	0.00	0	638.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		433.00000	447,000	15.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		405.00000	386,000	15.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		413.00000	424,000	15.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		435.00000	413,000	15.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		457.00000	471,000	15.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		379.00000	360,000	15.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		450.00000	464,000	15.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		386.00000	367,000	15.07	0.00	0	1,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.05580	9.02350		17.96	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,373.00000	1,350,000	18.12	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,550.00000	1,494,000	18.12	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,357.00000	1,334,000	18.17	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,584.00000	1,528,000	18.17	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,389.00000	1,366,000	18.06	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,516.00000	1,460,000	18.06	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.79560	6.76420			13.43	0.00	0	280.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			7,083.00000	7,511,000	14.45	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			35,663.00000	32,951,000	14.45	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			6,098.00000	6,451,000	14.65	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put			39,678.00000	36,891,000	14.65	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call			8,218.00000	8,733,000	14.24	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put			31,798.00000	29,173,000	14.24	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call			2,859.00000	2,983,000	15.67	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put			61,439.00000	58,423,000	15.67	0.00	0	60.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/09/2011	Foreign Exchange Future			6.89550	6.86330		14.53	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call		19,184.00000	19,978,000	15.40	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		42,854.00000	40,428,000	15.40	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		17,852.00000	18,581,000	15.62	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		46,522.00000	44,031,000	15.62	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		20,627.00000	21,491,000	15.18	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		39,297.00000	36,941,000	15.18	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future			11.04580	10.90570		12.60	11,156,258.00	1,010	26,963.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Call		37.00000	50,000	14.66	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Put		981.00000	854,000	14.66	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Call		34.00000	45,000	14.79	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Put		1,028.00000	899,000	14.79	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Call		41.00000	55,000	14.53	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Put		935.00000	809,000	14.53	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Call		327.00000	418,000	12.78	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Put		171.00000	122,000	12.78	0.00	0	10.00
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Put		628.00000	515,000	13.63	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Call		84.00000	111,000	13.63	0.00	0	10.00
£ / R On	13/06/2011	Foreign Exchange Future	11.55	Call		68.00000	91,000	13.88	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.55	Put		712.00000	595,000	13.88	0.00	0	100.00
£ / R On	13/06/2011	Foreign Exchange Future	11.95	Call		30.00000	41,000	14.92	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.95	Put		1,074.00000	945,000	14.92	0.00	0	100.00
£ / R On	19/09/2011	Foreign Exchange Future			11.18610	11.04440		13.99	0.00	0	29,955.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Call		262.00000	308,000	14.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		718.00000	622,000	14.63	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		249.00000	293,000	14.74	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		755.00000	657,000	14.74	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		276.00000	324,000	14.52	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		682.00000	588,000	14.52	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		225.00000	265,000	14.95	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		831.00000	729,000	14.95	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		143.00000	170,000	15.92	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		1,199.00000	1,084,000	15.92	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.31840	11.17510		14.55	0.00	0	456.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		382.00000	433,000	15.16	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		857.00000	765,000	15.16	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		368.00000	417,000	15.25	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		893.00000	799,000	15.25	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		397.00000	449,000	15.07	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		822.00000	731,000	15.07	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		253.00000	289,000	16.12	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,278.00000	1,171,000	16.12	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08040	0.08060		15.91	804.00	10	647.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		103.00000	94,000	18.32	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		543.00000	554,000	18.32	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		16.00000	13,000	21.64	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,456.00000	1,473,000	21.64	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		604.00000	584,000	15.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		44.00000	44,000	15.86	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08170	0.08190		20.24	0.00	0	16,271.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		467.00000	455,000	16.69	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		277.00000	285,000	16.69	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		171.00000	166,000	20.24	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		981.00000	996,000	20.24	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,208.00000	1,188,000	14.52	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		18.00000	18,000	14.52	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.63550	9.61350		12.00	780,475.50	81	15,746.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		139.00000	138,000	12.45	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		326.00000	303,000	12.45	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		125.00000	123,000	12.61	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		362.00000	338,000	12.61	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		155.00000	155,000	12.30	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		292.00000	270,000	12.30	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.75200	9.72960		13.10	0.00	0	50,917.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		386.00000	397,000	13.12	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		306.00000	295,000	13.12	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		361.00000	370,000	13.11	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		331.00000	318,000	13.11	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		413.00000	424,000	13.13	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		283.00000	272,000	13.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.86000	9.83720		13.50	0.00	0	300.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		468.00000	475,000	13.49	0.00	0	0.00

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€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		431.00000	415,000	13.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		444.00000	451,000	13.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		457.00000	441,000	13.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		492.00000	500,000	13.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		405.00000	390,000	13.48	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			373.60300	373.77200			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			378.95200	379.12200			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			343.78700	343.75500			0.00	0	1,070.00
ALBI	On	04/08/2011	Index Future			348.70900	348.67600			0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.96820	6.93910		10.00	0.00	0	13,275.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		324.00000	345,000	10.83	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		35.00000	27,000	10.83	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		283.00000	303,000	10.69	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		44.00000	35,000	10.69	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		366.00000	389,000	10.97	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		27.00000	21,000	10.97	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.98450	6.95510		10.75	0.00	0	8,570.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		394.00000	416,000	11.25	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		89.00000	82,000	11.25	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		358.00000	379,000	11.18	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		103.00000	95,000	11.18	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		431.00000	454,000	11.32	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		76.00000	70,000	11.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.00330	6.97310		10.94	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		446.00000	467,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		123.00000	114,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		412.00000	433,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		139.00000	130,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		480.00000	502,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		107.00000	99,000	11.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.99660	7.94020		13.08	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,224.00000	1,262,000	13.21	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		584.00000	565,000	13.21	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,196.00000	1,234,000	13.20	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		606.00000	587,000	13.20	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,253.00000	1,292,000	13.22	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		563.00000	545,000	13.22	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.03220	6.98100		10.75	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		182.00000	214,000	11.42	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		101.00000	82,000	11.42	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		152.00000	181,000	11.20	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		121.00000	99,000	11.20	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		215.00000	250,000	11.64	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		84.00000	68,000	11.64	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.11690	7.06470		10.89	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		143.00000	159,000	11.32	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		328.00000	292,000	11.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		129.00000	143,000	11.46	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		364.00000	326,000	11.46	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		159.00000	177,000	11.18	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		294.00000	260,000	11.18	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.36060	7.35900		14.50	0.00	0	900.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		354.00000	352,000	15.50	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		95.00000	91,000	15.50	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		318.00000	316,000	15.30	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		109.00000	105,000	15.30	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		391.00000	389,000	15.70	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		82.00000	78,000	15.70	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			7.47350	7.47160		15.15	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		239.00000	238,000	15.62	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		417.00000	415,000	15.62	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		222.00000	221,000	15.73	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		450.00000	448,000	15.73	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		257.00000	256,000	15.50	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		385.00000	383,000	15.50	0.00	0	0.00
CRD1 On	05/05/2011	Index Future			155.57100	155.57500			0.00	0	2.00
CRD1 On	04/08/2011	Index Future			157.71700	157.72100			0.00	0	0.00
ES18 On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	05/05/2011	GOVI			344.87500	344.89500			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		41,050.00000	41,250,000		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		41,150.00000	41,350,000		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		40,950.00000	41,150,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI			349.81200	349.83200			0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.00	Call		18,320.00000	18,120,000		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		18,220.00000	18,020,000		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		18,420.00000	18,220,000		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			150.20900	150.21300			3,004,180.00	2	63.00
IGOV	On	04/08/2011	Index Future			152.36000	152.36400			0.00	0	0.00
ILBI	On	05/05/2011	Index Future			406.28200	406.31300			0.00	0	336.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.59300	5.59400			0.00	0	2,001.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.62100	5.62600			0.00	0	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.64700	5.65700			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.72900	5.73300			0.00	0	2,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.82400	5.82000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.95200	5.93500			0.00	0	14,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.38000	6.37600			0.00	0	5,591.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.90400	6.90900			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.41000	7.41500			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.80700	7.81100			0.00	0	44,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			8.14800	8.15800			0.00	0	513.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			8.48300	8.49000			0.00	0	0.00
JN02	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	05/05/2011	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/05/2011	Index Future			337.55300	337.24000			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			342.38600	342.06700			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			7.76300	7.73800		3.75	0.00	0	2,405.00
R157	On	05/05/2011	Bond Future	7.75	Call		553.00000	493,000	3.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		504.00000	546,000	3.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future	7.80	Call		666.00000	600,000	3.71	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		412.00000	449,000	3.71	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		453.00000	399,000	3.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		609.00000	657,000	3.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		365.00000	318,000	3.67	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		727.00000	782,000	3.67	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.91400	7.88700		4.00	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		525.00000	491,000	3.87	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,029.00000	2,099,000	3.87	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		588.00000	551,000	3.88	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,896.00000	1,963,000	3.88	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		468.00000	436,000	3.86	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,168.00000	2,240,000	3.86	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.08300	8.05500		4.25	0.00	0	3,694.00
R157	On	03/11/2011	Bond Future	8.25	Call		1,922.00000	1,861,000	4.25	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,220.00000	1,260,000	4.25	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,031.00000	1,967,000	4.27	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,150.00000	1,187,000	4.27	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,817.00000	1,757,000	4.24	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1,294.00000	1,336,000	4.24	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.27600	8.24500		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,331.00000	2,268,000	4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		1,476.00000	1,517,000	4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,433.00000	2,369,000	4.27	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		1,411.00000	1,452,000	4.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.45	Call		2,231.00000	2,170,000	4.24	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		1,543.00000	1,586,000	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			8.80000	8.82700		10.25	0.00	0	28,849.00
R186	On	05/05/2011	Bond Future	8.75	Call		1,066.00000	1,153,000	10.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		1,781.00000	1,618,000	10.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		1,274.00000	1,374,000	10.15	0.00	0	1.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,524.00000	1,374,000	10.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		882.00000	956,000	10.11	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,065.00000	1,889,000	10.11	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		8,050.00000	7,801,000	9.86	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		13.00000	14,000	9.86	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.89500	8.92200		11.50	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		830.00000	873,000	11.02	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		7,168.00000	6,966,000	11.02	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		931.00000	979,000	11.04	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		6,780.00000	6,583,000	11.04	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		739.00000	779,000	11.01	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		7,569.00000	7,364,000	11.01	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		6,404.00000	6,210,000	11.06	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,041.00000	1,093,000	11.06	0.00	0	600.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future	8.70	Put		4,109.00000	3,953,000	11.19	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,071.00000	2,160,000	11.19	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		3,115.00000	3,233,000	11.33	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		2,862.00000	2,735,000	11.33	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		7,517.00000	7,712,000	11.82	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		778.00000	728,000	11.82	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.99000	9.01800		11.75	0.00	0	12,982.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,024.00000	4,143,000	11.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		4,184.00000	4,054,000	11.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,251.00000	4,374,000	11.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		3,967.00000	3,841,000	11.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		3,805.00000	3,919,000	11.56	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		4,412.00000	4,276,000	11.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future			9.08700	9.11700		12.50	563,779,650.00	5,000	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,574.00000	4,695,000	12.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		5,599.00000	5,459,000	12.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,787.00000	4,912,000	12.36	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		5,373.00000	5,236,000	12.36	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,366.00000	4,483,000	12.30	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		5,834.00000	5,689,000	12.30	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R	On 21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On 05/05/2011	Bond Future			208.78942	208.78504			0.00	0	0.00
R189	On 05/05/2011	Bond Future	207.30	Call		1,485.00000	1,489,000		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		1,435.00000	1,439,000		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		1,535.00000	1,539,000		0.00	0	0.00
R189	On 05/05/2011	Bond Future	207.25	Put		0.00000	0,000		0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On 05/05/2011	Bond Future			231.96600	231.95268			0.00	0	0.00
R197	On 05/05/2011	Bond Future	232.00	Call		0.00000	0,000		0.00	0	0.00
R197	On 05/05/2011	Bond Future	232.00	Put		47.00000	34,000		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		97.00000	84,000		0.00	0	0.00
R197	On 05/05/2011	Bond Future	231.95	Call		3.00000	16,000		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			7.39000	7.35500		3.00	0.00	0	484.00
R201	On 05/05/2011	Bond Future	7.75	Call		1,300.00000	1,197,000	3.06	0.00	0	0.00
R201	On 05/05/2011	Bond Future	7.75	Put		42.00000	51,000	3.06	0.00	0	0.00
R201	On 05/05/2011	Bond Future	7.80	Call		1,446.00000	1,340,000	3.07	0.00	0	0.00
R201	On 05/05/2011	Bond Future	7.80	Put		30.00000	36,000	3.07	0.00	0	0.00
R201	On 05/05/2011	Bond Future	7.70	Call		1,159.00000	1,058,000	3.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	05/05/2011	Bond Future	7.70	Put		59.00000	70,000	3.05	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.52900	7.49200		3.50	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		510.00000	467,000	3.39	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,238.00000	1,305,000	3.39	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		568.00000	523,000	3.40	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,145.00000	1,210,000	3.40	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		455.00000	416,000	3.38	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,334.00000	1,405,000	3.38	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.68500	7.64400		3.50	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,710.00000	1,635,000	3.57	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		726.00000	765,000	3.57	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,802.00000	1,725,000	3.58	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		681.00000	718,000	3.58	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,620.00000	1,548,000	3.56	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		773.00000	815,000	3.56	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.86200	7.81700		3.50	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		1,961.00000	1,887,000	3.57	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		858.00000	899,000	3.57	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,046.00000	1,970,000	3.58	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		816.00000	856,000	3.58	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		1,878.00000	1,805,000	3.56	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		901.00000	944,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	05/05/2011	Bond Future			0.35900	0.35900			0.00	0	10,539.00
R202	On	05/05/2011	Bond Future	2.05	Call		41,774.00000	41,774,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Call		42,802.00000	42,802,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Call		40,736.00000	40,736,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	05/05/2011	Bond Future			8.34000	8.31500		5.75	0.00	0	517.00
R203	On	05/05/2011	Bond Future	8.25	Call		519.00000	459,000	5.66	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		835.00000	896,000	5.66	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		631.00000	563,000	5.68	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		704.00000	757,000	5.68	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		421.00000	368,000	5.64	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		981.00000	1,049,000	5.64	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.47200	8.44700		6.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		611.00000	574,000	5.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		2,724.00000	2,803,000	5.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		681.00000	641,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,555.00000	2,631,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		546.00000	512,000	5.96	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,899.00000	2,981,000	5.96	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.61500	8.58900		6.50	0.00	0	1,416.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,751.00000	1,692,000	6.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future	8.50	Put		2,151.00000	2,209,000	6.39	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		1,863.00000	1,801,000	6.41	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		2,038.00000	2,093,000	6.41	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,643.00000	1,586,000	6.37	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		2,269.00000	2,328,000	6.37	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.77100	8.74300		6.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,455.00000	2,390,000	6.63	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		2,425.00000	2,480,000	6.63	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,571.00000	2,504,000	6.65	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		2,326.00000	2,380,000	6.65	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,343.00000	2,279,000	6.61	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		2,528.00000	2,584,000	6.61	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.46900	8.45500		6.75	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		906.00000	852,000	6.66	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		661.00000	684,000	6.66	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		1,063.00000	1,005,000	6.68	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		547.00000	566,000	6.68	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		763.00000	713,000	6.64	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		790.00000	816,000	6.64	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.59200	8.57800		7.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		545.00000	523,000	7.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		3,654.00000	3,706,000	7.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/08/2011	Bond Future	8.05	Call		611.00000	587,000	7.23	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		3,446.00000	3,496,000	7.23	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		485.00000	465,000	7.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		3,869.00000	3,922,000	7.20	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.72000	8.70500		7.75	0.00	0	1,876.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,425.00000	2,380,000	7.64	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		2,196.00000	2,227,000	7.64	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,563.00000	2,516,000	7.66	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		2,080.00000	2,109,000	7.66	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,292.00000	2,248,000	7.61	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		2,318.00000	2,350,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.85600	8.84000		8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,304.00000	3,255,000	8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		2,519.00000	2,549,000	8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,444.00000	3,394,000	8.28	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		2,415.00000	2,444,000	8.28	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,168.00000	3,120,000	8.23	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		2,627.00000	2,658,000	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			7.08100	7.06100		2.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,077.00000	1,030,000	2.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	05/05/2011	Bond Future	7.50	Put		20.00000	22,000	2.34	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,190.00000	1,143,000	2.35	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		14.00000	15,000	2.35	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		966.00000	920,000	2.32	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		29.00000	31,000	2.32	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.23300	7.21100		2.50	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		361.00000	341,000	2.41	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		827.00000	855,000	2.41	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		407.00000	386,000	2.43	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		762.00000	790,000	2.43	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		320.00000	302,000	2.40	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		897.00000	927,000	2.40	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.40200	7.37800		2.50	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,215.00000	1,182,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		478.00000	493,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,282.00000	1,248,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		447.00000	461,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,150.00000	1,118,000	2.54	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		512.00000	528,000	2.54	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.61000	7.58200		2.50	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,342.00000	1,310,000	2.55	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		606.00000	623,000	2.55	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,400.00000	1,367,000	2.56	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		576.00000	593,000	2.56	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,285.00000	1,253,000	2.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R206	On	02/02/2012	Bond Future	7.95	Put		637.00000	654,000	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			8.55600	8.54700		7.50	0.00	0	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		686.00000	650,000	7.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		956.00000	972,000	7.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		824.00000	785,000	7.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		807.00000	819,000	7.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		564.00000	532,000	7.39	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,123.00000	1,142,000	7.39	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.67200	8.66300		8.50	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		834.00000	813,000	8.19	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,176.00000	3,205,000	8.19	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		924.00000	901,000	8.21	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		2,978.00000	3,005,000	8.21	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		751.00000	730,000	8.17	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		3,381.00000	3,410,000	8.17	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.78700	8.77700		8.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,386.00000	2,353,000	8.63	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		2,533.00000	2,554,000	8.63	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,525.00000	2,491,000	8.65	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		2,400.00000	2,421,000	8.65	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,251.00000	2,219,000	8.60	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		2,670.00000	2,693,000	8.60	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.90900	8.89900		9.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	9.00	Call		3,334.00000	3,301,000	9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		2,803.00000	2,823,000	9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,480.00000	3,445,000	9.28	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		2,688.00000	2,706,000	9.28	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,184.00000	3,151,000	9.19	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		2,916.00000	2,935,000	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			8.60700	8.60300		8.50	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		588.00000	565,000	8.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,213.00000	1,215,000	8.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		715.00000	691,000	8.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,036.00000	1,036,000	8.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		477.00000	456,000	8.35	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,408.00000	1,411,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.71000	8.70600		9.25	0.00	0	120.00
R208	On	04/08/2011	Bond Future	8.25	Call		804.00000	790,000	8.86	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		3,550.00000	3,559,000	8.86	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		893.00000	879,000	8.88	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		3,332.00000	3,342,000	8.88	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		721.00000	708,000	8.84	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		3,775.00000	3,785,000	8.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future			8.81700	8.81300		9.75	0.00	0	5,604.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,390.00000	2,373,000	9.59	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		2,754.00000	2,760,000	9.59	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,535.00000	2,517,000	9.62	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		2,610.00000	2,615,000	9.62	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,250.00000	2,233,000	9.56	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		2,904.00000	2,910,000	9.56	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.92800	8.92300		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,477.00000	3,457,000	10.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		3,045.00000	3,054,000	10.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,630.00000	3,609,000	10.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		2,920.00000	2,927,000	10.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,327.00000	3,307,000	10.05	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		3,175.00000	3,183,000	10.05	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.86300	8.88400		13.50	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		214.00000	228,000	13.17	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,319.00000	3,169,000	13.17	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		280.00000	299,000	13.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,969.00000	2,824,000	13.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/05/2011	Bond Future	8.45	Call		161.00000	172,000	13.15	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,686.00000	3,532,000	13.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.93500	8.95700		14.75	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,116.00000	1,158,000	14.24	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,783.00000	4,655,000	14.24	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,235.00000	1,281,000	14.26	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,487.00000	4,363,000	14.26	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		1,004.00000	1,043,000	14.22	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		5,090.00000	4,959,000	14.22	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		8,353.00000	8,502,000	15.60	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		329.00000	308,000	15.60	0.00	0	0.00
R209	On	03/11/2011	Bond Future			9.00800	9.03000		15.75	0.00	0	1,033.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,497.00000	2,561,000	15.33	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		4,679.00000	4,576,000	15.33	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,660.00000	2,727,000	15.37	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		4,445.00000	4,344,000	15.37	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,342.00000	2,403,000	15.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		4,925.00000	4,818,000	15.30	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.08200	9.10400		16.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,984.00000	4,060,000	16.03	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		4,772.00000	4,682,000	16.03	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,167.00000	4,245,000	16.07	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		4,574.00000	4,487,000	16.07	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,805.00000	3,878,000	15.98	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		4,976.00000	4,884,000	15.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	05/05/2011	Bond Future			125.36714	125.35969			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		640.00000	633,000		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		690.00000	683,000		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		590.00000	583,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	05/05/2011	Bond Future			1.63600	1.63700			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		2,769.00000	2,775,000		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		3,040.00000	3,045,000		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		2,497.00000	2,503,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.09	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	05/05/2011	Bond Future			2.45300	2.43300			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		1,765.00000	1,956,000		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		1,279.00000	1,470,000		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		2,253.00000	2,444,000		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			8.93500	8.96100			0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Put		8,174.00000	7,967,000		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		7,719.00000	7,513,000		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		8,632.00000	8,426,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			9.01600	9.04300			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		8,782.00000	8,572,000		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		8,330.00000	8,119,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		9,238.00000	9,028,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.10000	9.12700			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/11/2011	Bond Future	8.75	Put		2,973.00000	2,765,000		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		2,569.00000	2,362,000		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		3,380.00000	3,172,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.18700	9.21500			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		1,648.00000	1,437,000		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		1,261.00000	1,049,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		2,039.00000	1,827,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			13,658.86000	13,612.73000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		1,127.00000	1,589,000		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		1,127.00000	1,589,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		0.00000	1,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		1,127.00000	1,589,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1	On	05/05/2011	Index Future			340.73500	340.71200			0.00	0	100.00
TRT1	On	04/08/2011	Index Future			345.43600	345.41200			0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.04210	1.03760		13.68	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		199.00000	211,000	13.68	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		323.00000	290,000	13.68	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		83.00000	86,000	15.47	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		707.00000	665,000	15.47	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		465.00000	495,000	12.66	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		89.00000	74,000	12.66	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.06100	1.05640		14.15	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		267.00000	279,000	15.35	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		703.00000	669,000	15.35	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		166.00000	173,000	16.65	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		1,102.00000	1,063,000	16.65	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		440.00000	460,000	14.15	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		376.00000	350,000	14.15	0.00	0	0.00

Total for Derivatives :										602,841,209.60	9,647	991,438.00
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i-Bonds

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4C	On	21/03/2012			6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012			7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012			8.80000	8.80000			0.00	0	0.00
CGR5	On	23/07/2011			15.67900	15.67900			0.00	0	0.00
R155	On	31/08/2011			5.77000	5.75000			0.00	0	0.00
R157	On	15/09/2015			7.72000	7.69500			0.00	0	0.00
R186	On	21/12/2026			8.77000	8.79500			0.00	0	0.00
R189	On	31/03/2013			1.28000	1.28000			0.00	0	0.00
R197	On	07/12/2023			2.62000	2.62000			0.00	0	0.00
R201	On	21/12/2014			7.35000	7.31500			0.00	0	0.00
R202	On	07/12/2033			2.70000	2.70000			0.00	0	0.00
R203	On	15/09/2017			8.30000	8.27500			0.00	0	0.00
R204	On	21/12/2018			8.43000	8.41500			0.00	0	0.00
R206	On	15/01/2014			7.04000	7.02000			0.00	0	0.00
R207	On	15/01/2020			8.52000	8.51000			0.00	0	0.00
R208	On	31/03/2021			8.57500	8.57000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Spot Bond			8.84000	8.86000			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	2.70000			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:										602,841,209.60	9,647	991,438.00