



Daily MTM Report

Daily summary for: 25/03/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 13/06/2011 Foreign Exchange Future			6.92660	6.95150		14.01	91,943,688.40	13,274	383,228.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		62.00000	56,000	17.00	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		561.00000	579,000	17.00	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		55.00000	50,000	17.27	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		604.00000	623,000	17.27	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		69.00000	62,000	16.73	892,800.00	14,400	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		518.00000	535,000	16.73	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		341.00000	320,000	14.52	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		90.00000	93,000	14.52	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		356.00000	371,000	15.64	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		107.00000	98,000	15.64	39,200.00	400	1,790.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		248.00000	261,000	14.82	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		149.00000	138,000	14.82	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,070.00000	1,092,000	20.00	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		21.00000	19,000	20.00	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		879.00000	900,000	18.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		30.00000	27,000	18.91	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		394.00000	410,000	15.91	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		95.00000	87,000	15.91	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		85.00000	78,000	16.19	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		434.00000	451,000	16.19	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		283.00000	296,000	15.10	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		134.00000	123,000	15.10	0.00	0	650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		216.00000	228,000	14.55	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		167.00000	155,000	14.55	0.00	0	150.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		476.00000	493,000	16.46	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		77.00000	70,000	16.46	0.00	0	5,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		0.00000	197,000	14.28	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		0.00000	174,000	14.28	17,400.00	100	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		0.00000	356,000	14.65	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		0.00000	79,000	14.65	1,137,600.00	14,400	7,200.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		0.00000	223,000	14.14	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		0.00000	146,000	14.14	700,800.00	4,800	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		0.00000	167,000	14.01	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		0.00000	194,000	14.01	465,600.00	2,400	2,400.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.02690	7.05190		14.58	2,318,877.00	330	55,370.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		84.00000	79,000	18.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,082.00000	1,102,000	18.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		80.00000	75,000	19.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,128.00000	1,148,000	19.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		89.00000	83,000	18.77	0.00	0	3,000.00

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	8.00	Put		1,037.00000	1,056,000	18.77	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		860.00000	878,000	17.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		112.00000	105,000	17.93	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		184.00000	173,000	16.26	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		532.00000	546,000	16.26	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		431.00000	410,000	14.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		179.00000	183,000	14.64	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		372.00000	351,000	14.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		220.00000	224,000	14.61	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		570.00000	585,000	16.47	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		172.00000	162,000	16.47	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		691.00000	707,000	17.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		143.00000	134,000	17.10	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		495.00000	473,000	14.66	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		143.00000	146,000	14.66	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.12390	7.14970		14.97	106,858.50	15	2,157.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		299.00000	289,000	15.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		499.00000	515,000	15.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		284.00000	274,000	15.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		534.00000	550,000	15.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		315.00000	305,000	15.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		465.00000	481,000	15.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.22830	7.25540		15.34	0.00	0	638.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		550.00000	533,000	15.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		331.00000	341,000	15.24	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	19/03/2012	Foreign Exchange Future	7.09	Call		524.00000	507,000	15.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		355.00000	365,000	15.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		577.00000	560,000	15.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		308.00000	318,000	15.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		569.00000	552,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		314.00000	324,000	15.22	0.00	0	1,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.17510	9.19870		18.46	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,465.00000	1,453,000	18.51	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,466.00000	1,478,000	18.51	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,448.00000	1,436,000	18.56	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,499.00000	1,511,000	18.56	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,482.00000	1,470,000	18.46	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,433.00000	1,445,000	18.46	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future				6.92660	6.95150		14.01	0.00	0	280.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			14,946.00000	13,796,000	14.82	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			24,796.00000	26,136,000	14.82	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			13,356.00000	12,296,000	15.10	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put			28,206.00000	29,636,000	15.10	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call			16,721.00000	15,476,000	14.55	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put			21,571.00000	22,816,000	14.55	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call			7,652.00000	6,961,000	16.46	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put			47,502.00000	49,301,000	16.46	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future				7.02690	7.05190		14.58	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			27,442.00000	25,999,000	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
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		32,252.00000	33,309,000	15.00	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		25,648.00000	24,273,000	15.21	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		35,458.00000	36,583,000	15.21	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		29,368.00000	27,856,000	14.79	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		29,178.00000	30,166,000	14.79	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future			11.12780	11.25070		13.36	58,087,116.00	5,220	21,437.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		106.00000	81,000	14.98	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		705.00000	803,000	14.98	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		97.00000	74,000	15.09	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Put		746.00000	846,000	15.09	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Call		115.00000	89,000	14.87	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Put		664.00000	761,000	14.87	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Call		600.00000	505,000	13.50	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Put		99.00000	127,000	13.50	0.00	0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.45	Put		406.00000	486,000	14.12	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.45	Call		207.00000	164,000	14.12	0.00	0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.55	Call		176.00000	138,000	14.33	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.55	Put		475.00000	560,000	14.33	0.00	0	100.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.95	Call		89.00000	68,000	15.19	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.95	Put		788.00000	890,000	15.19	0.00	0	100.00
£ / R	On 19/09/2011	Foreign Exchange Future			11.27070	11.39470		14.21	225,414.00	20	17,766.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Call		415.00000	361,000	14.71	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Put		520.00000	590,000	14.71	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Call		396.00000	344,000	14.81	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	11.55	Put		551.00000	623,000	14.81	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		434.00000	378,000	14.61	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		489.00000	557,000	14.61	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		361.00000	313,000	15.01	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		616.00000	692,000	15.01	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		239.00000	205,000	15.91	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		944.00000	1,034,000	15.91	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.40610	11.53220		14.63	0.00	0	452.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		533.00000	480,000	15.05	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		651.00000	724,000	15.05	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		515.00000	463,000	15.13	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		683.00000	757,000	15.13	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		552.00000	497,000	14.96	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		620.00000	691,000	14.96	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		361.00000	324,000	15.96	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,029.00000	1,118,000	15.96	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08540	0.08600		15.20	1,793.40	21	1,173.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		328.00000	293,000	17.12	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		228.00000	253,000	17.12	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		73.00000	61,000	20.85	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		973.00000	1,021,000	20.85	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,111.00000	1,053,000	16.89	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		11.00000	13,000	16.89	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08670	0.08730		18.49	0.00	0	70.00

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	0.08	Call		837.00000	790,000	15.50	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		107.00000	120,000	15.50	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		332.00000	309,000	18.49	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		602.00000	639,000	18.49	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,738.00000	1,678,000	15.73	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		8.00000	8,000	15.73	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.78400	9.85270		13.05	1,937,232.00	198	15,722.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		264.00000	231,000	13.05	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		211.00000	247,000	13.05	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		239.00000	211,000	13.24	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		236.00000	277,000	13.24	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		292.00000	256,000	13.06	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		189.00000	222,000	13.06	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.90290	9.97140		13.65	9,902.90	1	14,010.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		551.00000	509,000	13.56	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		230.00000	256,000	13.56	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		521.00000	481,000	13.58	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		250.00000	278,000	13.58	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		582.00000	539,000	13.55	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		211.00000	236,000	13.55	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.01340	10.08400		13.86	0.00	0	300.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		618.00000	582,000	13.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		334.00000	369,000	13.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		590.00000	556,000	13.81	0.00	0	0.00

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€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		356.00000	393,000	13.81	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		646.00000	610,000	13.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		312.00000	347,000	13.78	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			370.89000	370.83700			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			376.18700	376.13200			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			341.42100	341.45000			0.00	0	1,070.00
ALBI	On	04/08/2011	Index Future			346.29800	346.32600			0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.05910	7.02080		10.16	0.00	0	13,335.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		411.00000	434,000	11.46	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		40.00000	25,000	11.46	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		368.00000	390,000	11.30	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		47.00000	31,000	11.30	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		455.00000	478,000	11.62	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		34.00000	19,000	11.62	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.07520	7.03650		10.71	0.00	0	8,570.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		486.00000	492,000	11.29	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		100.00000	67,000	11.29	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		446.00000	453,000	11.22	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		110.00000	78,000	11.22	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		526.00000	532,000	11.37	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		90.00000	57,000	11.37	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.09340	7.05510		11.00	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		550.00000	539,000	11.00	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	6.65	Put		145.00000	96,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		495.00000	502,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		140.00000	109,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		584.00000	576,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		129.00000	83,000	11.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.03140	7.98160		13.12	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,238.00000	1,287,000	13.18	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		556.00000	556,000	13.18	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,210.00000	1,258,000	13.18	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		578.00000	577,000	13.18	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,267.00000	1,316,000	13.19	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		535.00000	535,000	13.19	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.08920	7.11780		11.37	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		295.00000	271,000	12.15	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		77.00000	82,000	12.15	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		259.00000	236,000	11.96	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		91.00000	97,000	11.96	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		333.00000	308,000	12.35	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		65.00000	69,000	12.35	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.17450	7.20290		11.21	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		209.00000	195,000	11.47	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		256.00000	271,000	11.47	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		190.00000	176,000	11.60	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		287.00000	302,000	11.60	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	7.20	Call		230.00000	215,000	11.34	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		227.00000	241,000	11.34	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.57440	7.69190		14.67	0.00	0	900.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		637.00000	535,000	16.19	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		45.00000	61,000	16.19	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		594.00000	494,000	16.02	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		52.00000	70,000	16.02	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		680.00000	577,000	16.36	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		38.00000	53,000	16.36	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			7.69050	7.80940		15.25	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		414.00000	346,000	15.24	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		255.00000	306,000	15.24	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		387.00000	322,000	15.25	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		278.00000	332,000	15.25	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		442.00000	371,000	15.23	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		233.00000	281,000	15.23	0.00	0	0.00
CRD1 On	05/05/2011	Index Future			154.90600	154.91000			0.00	0	2.00
CRD1 On	04/08/2011	Index Future			157.04000	157.04400			0.00	0	0.00
ES18 On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	05/05/2011	GOVI			342.68200	342.69500			0.00	0	209.00
GOVI	On	05/05/2011	GOVI	349.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Put		63,050.00000	63,180,000		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		63,150.00000	63,280,000		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		62,950.00000	63,080,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI			347.57600	347.58800			0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.00	Put		4,120.00000	4,240,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.01	Put		4,220.00000	4,340,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Put		4,020.00000	4,140,000		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			150.20200	150.26500			0.00	0	61.00
IGOV	On	04/08/2011	Index Future			152.34700	152.41000			0.00	0	0.00
ILBI	On	05/05/2011	Index Future			406.42900	406.49100			0.00	0	336.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 FOn	20/04/2011	Jibar Tradeable Future			5.59500	5.59000				0.00	0	2,001.00
JIBAR FOn	18/05/2011	Jibar Tradeable Future			5.62300	5.63000				0.00	0	3,001.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.63700	5.66000				0.00	0	3,890.00
JIBAR FOn	20/07/2011	Jibar Tradeable Future			5.72300	5.71000				0.00	0	2,000.00
JIBAR FOn	17/08/2011	Jibar Tradeable Future			5.79300	5.78000				0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.90500	5.89000				0.00	0	14,390.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.29500	6.34000				0.00	0	8,091.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.81200	6.86000				0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			7.30300	7.34000				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			7.72600	7.77000				0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			8.07700	8.12000				0.00	0	513.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			8.43000	8.36000				0.00	0	0.00
JN02	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			334.25400	334.36700			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			339.02800	339.14200			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			7.80100	7.80700		4.50	0.00	0	2,405.00
R157	On	05/05/2011	Bond Future	7.75	Call		627.00000	629,000	4.44	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		860.00000	838,000	4.44	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		725.00000	728,000	4.45	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		754.00000	732,000	4.45	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		538.00000	539,000	4.43	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	7.70	Put		977.00000	953,000	4.43	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		457.00000	458,000	4.42	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,101.00000	1,078,000	4.42	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.95600	7.96300		4.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		611.00000	615,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,407.00000	2,384,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		673.00000	677,000	4.38	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,274.00000	2,251,000	4.38	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		554.00000	557,000	4.36	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,546.00000	2,522,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.13000	8.13700		4.75	0.00	0	3,694.00
R157	On	03/11/2011	Bond Future	8.25	Call		1,980.00000	1,990,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,574.00000	1,559,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,082.00000	2,092,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,497.00000	1,481,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,881.00000	1,891,000	4.74	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1,654.00000	1,639,000	4.74	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.32400	8.33300		4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,419.00000	2,432,000	4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		1,860.00000	1,843,000	4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,515.00000	2,529,000	4.77	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		1,789.00000	1,773,000	4.77	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,325.00000	2,338,000	4.74	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		1,933.00000	1,916,000	4.74	0.00	0	0.00
R157	On	15/09/2015	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
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			8.94100	8.93200		12.25	0.00	0	28,849.00
R186	On 05/05/2011	Bond Future	8.75	Call		1,210.00000	1,158,000	12.13	0.00	0	0.00
R186	On 05/05/2011	Bond Future	8.75	Put		2,890.00000	2,920,000	12.13	0.00	0	0.00
R186	On 05/05/2011	Bond Future	8.80	Call		1,388.00000	1,332,000	12.15	0.00	0	0.00
R186	On 05/05/2011	Bond Future	8.80	Put		2,603.00000	2,629,000	12.15	0.00	0	0.00
R186	On 05/05/2011	Bond Future	8.70	Call		1,047.00000	999,000	12.10	0.00	0	0.00
R186	On 05/05/2011	Bond Future	8.70	Put		3,195.00000	3,229,000	12.10	0.00	0	0.00
R186	On 05/05/2011	Bond Future	8.00	Put		9,064.00000	9,139,000	11.83	0.00	0	0.00
R186	On 05/05/2011	Bond Future	8.00	Call		62.00000	55,000	11.83	0.00	0	5,500.00
R186	On 04/08/2011	Bond Future			9.04100	9.03100		12.75	0.00	0	0.00
R186	On 04/08/2011	Bond Future	8.25	Call		981.00000	953,000	12.36	0.00	0	0.00
R186	On 04/08/2011	Bond Future	8.25	Put		8,300.00000	8,362,000	12.36	0.00	0	0.00
R186	On 04/08/2011	Bond Future	8.30	Call		1,082.00000	1,052,000	12.38	0.00	0	0.00
R186	On 04/08/2011	Bond Future	8.30	Put		7,912.00000	7,972,000	12.38	0.00	0	0.00
R186	On 04/08/2011	Bond Future	8.20	Call		887.00000	861,000	12.33	0.00	0	0.00
R186	On 04/08/2011	Bond Future	8.20	Put		8,699.00000	8,762,000	12.33	0.00	0	0.00
R186	On 03/11/2011	Bond Future			9.14100	9.13200		12.75	0.00	0	12,982.00
R186	On 03/11/2011	Bond Future	9.00	Call		3,996.00000	3,948,000	12.61	0.00	0	0.00
R186	On 03/11/2011	Bond Future	9.00	Put		5,162.00000	5,193,000	12.61	0.00	0	0.00
R186	On 03/11/2011	Bond Future	9.05	Call		4,205.00000	4,156,000	12.63	0.00	0	0.00
R186	On 03/11/2011	Bond Future	9.05	Put		4,927.00000	4,957,000	12.63	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	03/11/2011	Bond Future	8.95	Call		3,792.00000	3,746,000	12.58	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		5,405.00000	5,437,000	12.58	0.00	0	0.00
R186	On	02/02/2012	Bond Future			9.24300	9.23300		12.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,296.00000	4,249,000	12.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		6,325.00000	6,364,000	12.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,495.00000	4,446,000	12.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		6,084.00000	6,121,000	12.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,103.00000	4,056,000	12.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		6,574.00000	6,613,000	12.56	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	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.38000	7.37600		4.00	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,366.00000	1,351,000	4.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		175.00000	173,000	4.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,494.00000	1,479,000	4.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		145.00000	143,000	4.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,242.00000	1,227,000	4.05	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		209.00000	207,000	4.05	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	04/08/2011	Bond Future			7.52100	7.51600		4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		634.00000	625,000	3.88	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,433.00000	1,439,000	3.88	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		695.00000	685,000	3.89	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,344.00000	1,348,000	3.89	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		578.00000	569,000	3.87	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,528.00000	1,534,000	3.87	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.67700	7.67200		3.75	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,766.00000	1,755,000	3.82	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		860.00000	863,000	3.82	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,855.00000	1,843,000	3.83	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		811.00000	813,000	3.83	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,680.00000	1,669,000	3.80	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		911.00000	914,000	3.80	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.85000	7.84500		4.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,120.00000	2,110,000	4.07	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1,089.00000	1,091,000	4.07	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,201.00000	2,191,000	4.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		1,043.00000	1,046,000	4.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,040.00000	2,030,000	4.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		1,135.00000	1,138,000	4.05	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.31500	0.31500			0.00	0	10,489.00

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	2.05	Call		43,069.00000	43,069,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Call		44,097.00000	44,097,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Call		42,030.00000	42,030,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	05/05/2011	Bond Future			8.42300	8.42900		7.00	0.00	0	516.00
R203	On	05/05/2011	Bond Future	8.25	Call		571.00000	571,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,438.00000	1,409,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		664.00000	665,000	6.92	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,288.00000	1,260,000	6.92	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		488.00000	487,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,598.00000	1,568,000	6.89	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.56100	8.56800		7.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		676.00000	679,000	6.79	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,351.00000	3,322,000	6.79	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		744.00000	748,000	6.81	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,180.00000	3,152,000	6.81	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		610.00000	614,000	6.76	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,525.00000	3,497,000	6.76	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.70900	8.71600		7.25	0.00	0	1,416.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,773.00000	1,782,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		2,741.00000	2,718,000	7.15	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	8.55	Call		1,876.00000	1,885,000	7.17	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		2,618.00000	2,596,000	7.17	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,674.00000	1,682,000	7.12	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		2,867.00000	2,844,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.86900	8.87600		7.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,406.00000	2,417,000	7.14	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		2,946.00000	2,927,000	7.14	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,513.00000	2,524,000	7.16	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		2,838.00000	2,819,000	7.16	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,302.00000	2,312,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		3,057.00000	3,037,000	7.12	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.60700	8.61400		8.00	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		790.00000	793,000	7.91	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,406.00000	1,372,000	7.91	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		907.00000	911,000	7.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,252.00000	1,219,000	7.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		683.00000	685,000	7.89	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,571.00000	1,536,000	7.89	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.73800	8.74500		8.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		576.00000	579,000	8.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,560.00000	4,527,000	8.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		637.00000	640,000	8.22	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	Put		4,348.00000	4,314,000	8.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		521.00000	523,000	8.18	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		4,780.00000	4,746,000	8.18	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.87400	8.88100		8.50	0.00	0	1,876.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,272.00000	2,283,000	8.39	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		2,936.00000	2,911,000	8.39	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,394.00000	2,405,000	8.41	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		2,804.00000	2,779,000	8.41	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,153.00000	2,164,000	8.37	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		3,072.00000	3,047,000	8.37	0.00	0	0.00
R204	On	02/02/2012	Bond Future			9.01500	9.02300		8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		2,966.00000	2,981,000	8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		3,078.00000	3,054,000	8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,092.00000	3,108,000	8.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		2,960.00000	2,937,000	8.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		2,842.00000	2,857,000	8.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		3,199.00000	3,175,000	8.48	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.05600	7.05200		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,169.00000	1,157,000	3.09	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		90.00000	88,000	3.09	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	7.55	Call		1,271.00000	1,260,000	3.10	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		73.00000	72,000	3.10	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,068.00000	1,057,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		109.00000	108,000	3.07	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.20700	7.20300		3.00	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		509.00000	503,000	2.91	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		957.00000	960,000	2.91	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		558.00000	552,000	2.93	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		896.00000	899,000	2.93	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		464.00000	458,000	2.90	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,023.00000	1,026,000	2.90	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.37400	7.36900		2.75	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,320.00000	1,312,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		565.00000	567,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,386.00000	1,377,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		533.00000	534,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,257.00000	1,249,000	2.79	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		601.00000	603,000	2.79	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.57400	7.56800		2.75	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,460.00000	1,452,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		699.00000	702,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,517.00000	1,509,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		668.00000	671,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,404.00000	1,396,000	2.79	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		731.00000	733,000	2.79	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	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.65300	8.66000		9.25	0.00	0	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		767.00000	769,000	9.16	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,683.00000	1,645,000	9.16	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		882.00000	885,000	9.18	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,510.00000	1,474,000	9.18	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		663.00000	664,000	9.14	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,867.00000	1,829,000	9.14	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.77400	8.78100		9.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		964.00000	969,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,961.00000	3,927,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,051.00000	1,056,000	9.56	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,761.00000	3,727,000	9.56	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		883.00000	888,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		4,169.00000	4,135,000	9.52	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.89300	8.90000		9.50	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,350.00000	2,362,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		3,161.00000	3,136,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,477.00000	2,489,000	9.42	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		3,017.00000	2,991,000	9.42	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,227.00000	2,238,000	9.37	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		3,311.00000	3,284,000	9.37	0.00	0	0.00
R207	On	02/02/2012	Bond Future			9.01900	9.02600		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,121.00000	3,135,000	9.50	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	Put		3,257.00000	3,234,000	9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,255.00000	3,270,000	9.52	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		3,130.00000	3,108,000	9.52	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		2,991.00000	3,004,000	9.48	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		3,389.00000	3,366,000	9.48	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.70700	8.70300		10.50	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		728.00000	705,000	10.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,955.00000	1,956,000	10.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		839.00000	816,000	10.42	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,762.00000	1,763,000	10.42	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		627.00000	606,000	10.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,160.00000	2,163,000	10.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.81500	8.81100		10.50	0.00	0	120.00
R208	On	04/08/2011	Bond Future	8.25	Call		940.00000	927,000	10.19	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		4,303.00000	4,313,000	10.19	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,027.00000	1,013,000	10.21	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		4,084.00000	4,093,000	10.21	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		859.00000	846,000	10.17	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		4,530.00000	4,540,000	10.17	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.92700	8.92200		10.75	0.00	0	5,604.00

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	8.75	Call		2,441.00000	2,421,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		3,430.00000	3,439,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,574.00000	2,554,000	10.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		3,274.00000	3,283,000	10.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,312.00000	2,293,000	10.61	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		3,592.00000	3,601,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future			9.04100	9.03600		10.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,376.00000	3,356,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		3,577.00000	3,585,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,518.00000	3,498,000	10.63	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		3,440.00000	3,448,000	10.63	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,236.00000	3,217,000	10.58	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		3,717.00000	3,726,000	10.58	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	05/05/2011	Bond Future			9.02100	9.01700		16.25	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		329.00000	313,000	15.91	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		4,463.00000	4,477,000	15.91	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		399.00000	380,000	15.94	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		4,117.00000	4,128,000	15.94	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		270.00000	256,000	15.89	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	Put		4,824.00000	4,840,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			9.09800	9.09400		16.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,196.00000	1,179,000	16.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		5,908.00000	5,921,000	16.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,309.00000	1,291,000	16.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		5,606.00000	5,618,000	16.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		1,092.00000	1,075,000	16.08	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		6,223.00000	6,236,000	16.08	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		7,697.00000	7,665,000	17.58	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		718.00000	716,000	17.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future			9.17600	9.17200		17.00	0.00	0	1,033.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,425.00000	2,406,000	16.59	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		5,675.00000	5,686,000	16.59	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,574.00000	2,554,000	16.63	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		5,427.00000	5,437,000	16.63	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,284.00000	2,265,000	16.56	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		5,935.00000	5,946,000	16.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.25400	9.24900		16.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,684.00000	3,660,000	16.55	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		5,547.00000	5,560,000	16.55	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,852.00000	3,827,000	16.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		5,335.00000	5,346,000	16.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,520.00000	3,497,000	16.50	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		5,767.00000	5,780,000	16.50	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R	On	31/03/2036			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036			100.00000	100.00000			0.00	0	0.00
R210	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
R211	On	05/05/2011			1.62000	1.61900			0.00	0	539.00
R211	On	05/05/2011	2.14	Call		2,870.00000	2,864,000		0.00	0	0.00
R211	On	05/05/2011	2.14	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/05/2011	2.19	Call		3,140.00000	3,135,000		0.00	0	0.00
R211	On	05/05/2011	2.19	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/05/2011	2.09	Call		2,598.00000	2,593,000		0.00	0	0.00
R211	On	05/05/2011	2.09	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017			100.00000	100.00000			0.00	0	0.00
R212	On	05/05/2011			2.42700	2.42600			0.00	0	2,518.00
R212	On	05/05/2011	2.25	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	2.25	Put		1,698.00000	1,707,000		0.00	0	0.00
R212	On	05/05/2011	2.30	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	2.30	Put		1,212.00000	1,222,000		0.00	0	0.00
R212	On	05/05/2011	2.20	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	2.20	Put		2,186.00000	2,196,000		0.00	0	0.00
R212	On	31/01/2022			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
R213	On	05/05/2011	Bond Future			9.07400	9.06000			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		8,952.00000	9,061,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Put		8,497.00000	8,606,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Put		9,410.00000	9,519,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			9.16000	9.14500			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		9,571.00000	9,686,000		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		9,119.00000	9,234,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		10,027.00000	10,142,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.24800	9.23300			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		3,780.00000	3,894,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		3,377.00000	3,490,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		4,187.00000	4,300,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.33900	9.32300			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		2,458.00000	2,576,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future	9.05	Put		2,070.00000	2,189,000		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		2,848.00000	2,967,000		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			13,945.86000	14,028.74000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		5,287.00000	4,459,000		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		5,287.00000	4,459,000		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		5,288.00000	4,459,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		1.00000	0,000		0.00	0	0.00
TRT1	On	05/05/2011	Index Future			338.47400	338.54100			0.00	0	100.00
TRT1	On	04/08/2011	Index Future			343.13700	343.20500			0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future			1.05890	1.06220		13.77	0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.05	Call		341.00000	318,000	13.77	0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.05	Put		219.00000	229,000	13.77	0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.10	Call		159.00000	146,000	15.35	0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.10	Put		537.00000	557,000	15.35	0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.00	Call		681.00000	649,000	13.13	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 13/06/2011 Foreign Exchange Future	1.00	Put		59.00000	60,000	13.13	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future			1.07810	1.08080		15.03	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.10	Call		370.00000	354,000	15.03	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.10	Put		562.00000	573,000	15.03	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.15	Call		234.00000	225,000	16.28	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.15	Put		926.00000	944,000	16.28	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.05	Call		591.00000	567,000	13.89	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.05	Put		283.00000	286,000	13.89	0.00	0	0.00

Total for Derivatives : **157,884,282.20** **55,579** **812,700.00**

i-Bonds

CGR5 On 23/07/2011 Spot Bond			15.67900	15.67900			0.00	0	0.00
R155 On 31/08/2011 Spot Bond			5.79500	5.80000			0.00	0	0.00
R157 On 15/09/2015 Spot Bond			7.74500	7.75000			0.00	0	0.00
R186 On 21/12/2026 Spot Bond			8.90000	8.89000			0.00	0	0.00
R189 On 31/03/2013 Spot Bond			207.27177	207.25247			0.00	0	0.00
R197 On 07/12/2023 Spot Bond			229.48110	229.67010			0.00	0	0.00
R201 On 21/12/2014 Spot Bond			7.33000	7.32500			0.00	0	0.00
R202 On 07/12/2033 Spot Bond			2.65000	2.65000			0.00	0	0.00
R203 On 15/09/2017 Spot Bond			8.37000	8.37500			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	21/12/2018	Spot Bond			8.55500	8.56000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.00500	7.00000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.60500	8.61000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.66500	8.66000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.99000	8.98500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.70000	2.70000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.13000	2.13000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.69000	2.69000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.00000	8.00000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:									157,884,282.20	55,579	812,700.00	