



Daily MTM Report

Daily summary for: 31/03/2011

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			6.83020	6.88260		13.76	251,494,794.20	36,821	407,777.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		44.00000	34,000	16.89	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		611.00000	654,000	16.89	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		39.00000	30,000	17.15	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		656.00000	700,000	17.15	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		49.00000	39,000	16.63	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		566.00000	609,000	16.63	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		284.00000	245,000	14.17	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		101.00000	115,000	14.17	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		396.00000	434,000	15.59	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		79.00000	64,000	15.59	0.00	0	1,790.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		282.00000	315,000	14.80	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		115.00000	95,000	14.80	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,131.00000	1,180,000	19.76	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		14.00000	10,000	19.76	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		937.00000	985,000	18.72	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		20.00000	15,000	18.72	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		437.00000	477,000	15.85	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		70.00000	57,000	15.85	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		62.00000	50,000	16.11	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		479.00000	520,000	16.11	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		319.00000	353,000	15.06	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		102.00000	83,000	15.06	0.00	0	650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		247.00000	278,000	14.54	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		130.00000	108,000	14.54	756,000.00	7,000	19,330.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		522.00000	564,000	16.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		55.00000	44,000	16.37	0.00	0	5,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		214.00000	243,000	14.28	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		147.00000	123,000	14.28	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		318.00000	278,000	14.30	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		85.00000	98,000	14.30	0.00	0	7,200.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		192.00000	159,000	13.76	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		159.00000	179,000	13.76	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		183.00000	210,000	14.02	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		166.00000	140,000	14.02	0.00	0	2,650.00
\$ / R	On	19/09/2011	Foreign Exchange Future			6.92970	6.98340		14.58	3,693,530.10	533	100,055.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		73.00000	67,000	19.56	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,140.00000	1,187,000	19.56	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		69.00000	63,000	19.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,186.00000	1,233,000	19.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		77.00000	70,000	19.35	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		1,094.00000	1,140,000	19.35	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		914.00000	958,000	18.48	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		97.00000	88,000	18.48	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		160.00000	145,000	16.75	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		577.00000	615,000	16.75	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		381.00000	344,000	14.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		198.00000	214,000	14.60	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		326.00000	291,000	14.58	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		243.00000	261,000	14.58	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		616.00000	656,000	16.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		149.00000	136,000	16.97	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		740.00000	782,000	17.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		123.00000	112,000	17.62	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		442.00000	403,000	14.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		159.00000	173,000	14.62	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.02690	7.08160		14.84	4,925,856.90	701	3,072.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		271.00000	250,000	16.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		539.00000	573,000	16.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		258.00000	238,000	16.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		576.00000	611,000	16.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		286.00000	264,000	15.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		504.00000	537,000	15.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.13130	7.18450		15.33	0.00	0	638.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		506.00000	473,000	15.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		358.00000	378,000	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		481.00000	449,000	15.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		383.00000	404,000	15.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		531.00000	498,000	15.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		333.00000	353,000	15.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		524.00000	491,000	15.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		340.00000	360,000	15.21	0.00	0	1,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.08650	9.13550		18.71	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,441.00000	1,423,000	18.82	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,506.00000	1,537,000	18.82	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,425.00000	1,407,000	18.87	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,540.00000	1,571,000	18.87	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,458.00000	1,439,000	18.76	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,473.00000	1,503,000	18.76	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future				6.83020	6.88260		13.76	122,943.60	18	280.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			11,482.00000	9,505,000	14.80	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			28,222.00000	31,485,000	14.80	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			10,154.00000	8,345,000	15.06	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put			31,894.00000	35,325,000	15.06	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call			12,984.00000	10,825,000	14.54	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put			24,724.00000	27,805,000	14.54	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call			5,542.00000	4,389,000	16.37	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put			52,282.00000	56,369,000	16.37	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future				6.92970	6.98340		14.58	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			24,011.00000	21,925,000	15.45	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		35,671.00000	38,955,000	15.45	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		22,399.00000	20,442,000	15.67	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		39,059.00000	42,472,000	15.67	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		25,749.00000	23,525,000	15.23	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		32,409.00000	35,555,000	15.23	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future			10.93620	11.04310		12.88	1,542,004.20	141	26,701.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		62.00000	45,000	15.05	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		869.00000	959,000	15.05	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		57.00000	41,000	15.17	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Put		914.00000	1,005,000	15.17	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Call		68.00000	49,000	14.93	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Put		825.00000	913,000	14.93	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Call		435.00000	357,000	12.97	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Put		142.00000	171,000	12.97	0.00	0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.45	Put		537.00000	611,000	14.09	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.45	Call		130.00000	97,000	14.09	0.00	0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.55	Call		108.00000	80,000	14.33	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.55	Put		615.00000	694,000	14.33	0.00	0	100.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.95	Call		52.00000	37,000	15.30	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.95	Put		959.00000	1,051,000	15.30	0.00	0	100.00
£ / R	On 19/09/2011	Foreign Exchange Future			11.07580	11.18530		13.95	55,379.00	5	29,945.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Call		318.00000	278,000	14.87	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Put		633.00000	702,000	14.87	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Call		303.00000	265,000	14.98	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		668.00000	739,000	14.98	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		334.00000	293,000	14.77	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		599.00000	667,000	14.77	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		274.00000	240,000	15.18	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		739.00000	814,000	15.18	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		177.00000	154,000	16.10	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		1,092.00000	1,178,000	16.10	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.20930	11.32090		14.56	56,046.50	5	452.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		441.00000	397,000	15.30	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		770.00000	838,000	15.30	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		425.00000	383,000	15.39	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		804.00000	874,000	15.39	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		458.00000	413,000	15.22	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		737.00000	804,000	15.22	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		295.00000	264,000	16.22	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,174.00000	1,255,000	16.22	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08240	0.08290		15.23	0.00	0	1,273.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		175.00000	154,000	17.54	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		385.00000	414,000	17.54	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		32.00000	27,000	21.44	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,242.00000	1,287,000	21.44	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		814.00000	767,000	16.24	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		24.00000	27,000	16.24	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08370	0.08420		19.28	0.00	0	16,271.00

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		603.00000	569,000	15.79	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		183.00000	199,000	15.79	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		225.00000	210,000	19.28	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		805.00000	840,000	19.28	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,430.00000	1,380,000	14.33	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		10.00000	10,000	14.33	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.67480	9.68600		12.18	4,237,562.40	438	15,919.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		177.00000	166,000	12.77	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		291.00000	291,000	12.77	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		160.00000	150,000	12.97	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		324.00000	325,000	12.97	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		195.00000	184,000	12.57	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		259.00000	259,000	12.57	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.79160	9.80470		13.21	0.00	0	50,917.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		440.00000	426,000	13.16	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		285.00000	284,000	13.16	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		413.00000	399,000	13.18	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		308.00000	307,000	13.18	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		468.00000	453,000	13.15	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		263.00000	261,000	13.15	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.90130	9.91660		13.52	0.00	0	300.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		518.00000	502,000	13.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		401.00000	401,000	13.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		493.00000	477,000	13.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		426.00000	426,000	13.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		544.00000	528,000	13.47	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		377.00000	377,000	13.47	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			369.76900	369.18300			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			375.05700	374.46200			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			340.26600	339.68400			0.00	0	1,070.00
ALBI	On	04/08/2011	Index Future			345.13200	344.54100			0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.00140	7.03460		10.09	0.00	0	13,275.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		410.00000	380,000	11.28	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		25.00000	29,000	11.28	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		367.00000	337,000	11.11	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		32.00000	36,000	11.11	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		455.00000	423,000	11.45	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		20.00000	22,000	11.45	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.01780	7.05070		10.68	0.00	0	8,570.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		470.00000	443,000	11.22	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		69.00000	75,000	11.22	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		432.00000	405,000	11.15	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		81.00000	87,000	11.15	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		510.00000	482,000	11.30	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		59.00000	64,000	11.30	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.03610	7.07210		10.99	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		520.00000	493,000	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		98.00000	107,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		485.00000	458,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		113.00000	122,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		558.00000	529,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		86.00000	93,000	11.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.02070	8.03490		13.31	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,277.00000	1,270,000	13.06	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		542.00000	549,000	13.06	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,249.00000	1,243,000	13.07	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		564.00000	572,000	13.07	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,304.00000	1,298,000	13.04	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		519.00000	527,000	13.04	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.00960	7.07840		11.02	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		256.00000	205,000	11.46	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		78.00000	95,000	11.46	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		221.00000	173,000	11.24	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		93.00000	113,000	11.24	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		293.00000	239,000	11.69	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		65.00000	79,000	11.69	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.09340	7.16420		11.19	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		187.00000	158,000	11.60	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		273.00000	315,000	11.60	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		169.00000	143,000	11.74	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		305.00000	350,000	11.74	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		206.00000	175,000	11.47	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		242.00000	282,000	11.47	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.47020	7.45960		14.62	0.00	0	900.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		437.00000	444,000	15.94	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		77.00000	74,000	15.94	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		399.00000	405,000	15.75	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		89.00000	85,000	15.75	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		477.00000	484,000	16.13	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		67.00000	64,000	16.13	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			7.58440	7.57430		15.22	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		284.00000	288,000	15.33	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		360.00000	354,000	15.33	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		265.00000	268,000	15.44	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		391.00000	384,000	15.44	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		305.00000	309,000	15.22	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		331.00000	325,000	15.22	0.00	0	0.00
CRD1 On	05/05/2011	Index Future			154.61200	154.44400			0.00	0	2.00
CRD1 On	04/08/2011	Index Future			156.74400	156.57400			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			341.55200	341.01000			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		79,900.00000	74,480,000		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		80,000.00000	74,580,000		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		79,800.00000	74,380,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI			346.43600	345.88600			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		21,140.00000	15,640,000		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		21,240.00000	15,740,000		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		21,040.00000	15,540,000		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			150.14600	150.14300			0.00	0	61.00
IGOV	On	04/08/2011	Index Future			152.29300	152.29000			0.00	0	0.00
ILBI	On	05/05/2011	Index Future			406.34000	406.29300			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			5.60000	5.60000				0.00	0	2,001.00
JIBAR FOn	18/05/2011	Jibar Tradeable Future			5.63000	5.64000				0.00	0	3,001.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.66000	5.67000				0.00	0	3,890.00
JIBAR FOn	20/07/2011	Jibar Tradeable Future			5.77000	5.78000				0.00	0	2,000.00
JIBAR FOn	17/08/2011	Jibar Tradeable Future			5.84000	5.87000				0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.97000	5.99000				0.00	0	14,489.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.39000	6.40000				0.00	0	5,591.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.94000	6.96000				0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			7.45000	7.48000				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			7.86000	7.89000				0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			8.20000	8.23000				0.00	0	513.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			8.44000	8.47000				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			332.96900	332.16500			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			337.73100	336.91400			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			7.86900	7.89100		3.75	0.00	0	2,405.00
R157	On	05/05/2011	Bond Future	7.75	Call		432.00000	350,000	3.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,008.00000	837,000	3.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		514.00000	431,000	3.71	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		886.00000	713,000	3.71	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		360.00000	280,000	3.68	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		1,141.00000	972,000	3.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		297.00000	220,000	3.67	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,284.00000	1,117,000	3.67	0.00	0	0.00
R157	On	04/08/2011	Bond Future			8.02900	8.05300		4.00	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		490.00000	393,000	3.87	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,631.00000	2,443,000	3.87	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		544.00000	444,000	3.88	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,490.00000	2,298,000	3.88	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		441.00000	348,000	3.86	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,778.00000	2,594,000	3.86	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.20900	8.23500		4.25	0.00	0	3,694.00
R157	On	03/11/2011	Bond Future	8.25	Call		1,770.00000	1,631,000	4.25	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,716.00000	1,484,000	4.25	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		1,866.00000	1,730,000	4.27	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,633.00000	1,404,000	4.27	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,677.00000	1,537,000	4.24	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1,803.00000	1,569,000	4.24	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.41200	8.44000		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,206.00000	2,031,000	4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		2,006.00000	1,737,000	4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,298.00000	2,126,000	4.27	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		1,931.00000	1,665,000	4.27	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,116.00000	1,939,000	4.24	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		2,083.00000	1,812,000	4.24	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			9.00600	9.03700		10.25	0.00	0	28,849.00
R186	On 05/05/2011	Bond Future	8.75	Call		768.00000	585,000	10.13	0.00	0	0.00
R186	On 05/05/2011	Bond Future	8.75	Put		3,401.00000	2,937,000	10.13	0.00	0	0.00
R186	On 05/05/2011	Bond Future	8.80	Call		906.00000	717,000	10.15	0.00	0	0.00
R186	On 05/05/2011	Bond Future	8.80	Put		3,073.00000	2,604,000	10.15	0.00	0	0.00
R186	On 05/05/2011	Bond Future	8.70	Call		646.00000	471,000	10.11	0.00	0	0.00
R186	On 05/05/2011	Bond Future	8.70	Put		3,746.00000	3,291,000	10.11	0.00	0	0.00
R186	On 05/05/2011	Bond Future	8.00	Put		9,975.00000	9,679,000	9.86	0.00	0	0.00
R186	On 05/05/2011	Bond Future	8.00	Call		21.00000	5,000	9.86	0.00	0	5,500.00
R186	On 04/08/2011	Bond Future			9.10800	9.14000		11.50	0.00	0	0.00
R186	On 04/08/2011	Bond Future	8.25	Call		742.00000	562,000	11.02	0.00	0	0.00
R186	On 04/08/2011	Bond Future	8.25	Put		9,030.00000	8,567,000	11.02	0.00	0	0.00
R186	On 04/08/2011	Bond Future	8.30	Call		825.00000	636,000	11.04	0.00	0	0.00
R186	On 04/08/2011	Bond Future	8.30	Put		8,624.00000	8,152,000	11.04	0.00	0	0.00
R186	On 04/08/2011	Bond Future	8.20	Call		665.00000	497,000	11.01	0.00	0	0.00
R186	On 04/08/2011	Bond Future	8.20	Put		9,446.00000	8,994,000	11.01	0.00	0	0.00
R186	On 03/11/2011	Bond Future			9.21000	9.24400		11.75	0.00	0	12,982.00
R186	On 03/11/2011	Bond Future	9.00	Call		3,485.00000	3,254,000	11.60	0.00	0	0.00
R186	On 03/11/2011	Bond Future	9.00	Put		5,627.00000	5,101,000	11.60	0.00	0	0.00
R186	On 03/11/2011	Bond Future	9.05	Call		3,678.00000	3,452,000	11.63	0.00	0	0.00
R186	On 03/11/2011	Bond Future	9.05	Put		5,376.00000	4,855,000	11.63	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		3,297.00000	3,064,000	11.56	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		5,885.00000	5,357,000	11.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future			9.31500	9.35000		12.50	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Call		3,802.00000	3,817,000	12.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		6,829.00000	6,547,000	12.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		3,987.00000	4,006,000	12.36	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		6,574.00000	6,296,000	12.36	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		3,622.00000	3,632,000	12.30	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		7,092.00000	6,804,000	12.30	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	05/05/2011	Bond Future			208.69648	208.63270			0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.30	Call		1,333.00000	1,396,000		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		1,283.00000	1,346,000		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		1,383.00000	1,446,000		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			231.04393	231.03023			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	05/05/2011	Bond Future	232.00	Call		0.00000	0,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	232.00	Put		970.00000	956,000		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		1,020.00000	1,006,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	231.95	Call		0.00000	0,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	231.95	Put		920.00000	906,000		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			7.45500	7.47200		3.00	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,096.00000	1,035,000	3.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		212.00000	97,000	3.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,217.00000	1,169,000	3.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		175.00000	73,000	3.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		981.00000	907,000	3.05	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		256.00000	127,000	3.05	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.60200	7.62000		3.50	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		504.00000	411,000	3.39	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,614.00000	1,467,000	3.39	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		557.00000	461,000	3.40	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,516.00000	1,366,000	3.40	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		456.00000	365,000	3.38	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,717.00000	1,572,000	3.38	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.76500	7.78500		3.50	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,562.00000	1,513,000	3.57	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		969.00000	865,000	3.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	8.05	Call		1,645.00000	1,599,000	3.58	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		915.00000	813,000	3.58	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,480.00000	1,430,000	3.56	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		1,025.00000	919,000	3.56	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.94800	7.97000		3.50	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		1,915.00000	1,763,000	3.57	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1,203.00000	995,000	3.57	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		1,992.00000	1,843,000	3.58	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		1,154.00000	949,000	3.58	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		1,839.00000	1,685,000	3.56	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		1,254.00000	1,044,000	3.56	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R202	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.31400	0.31400			0.00	0	10,539.00
R202	On	05/05/2011	Bond Future	2.05	Call		43,098.00000	43,098,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Call		44,126.00000	44,126,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Call		42,060.00000	42,060,000		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			8.49600	8.51300		5.75	0.00	0	517.00
R203	On	05/05/2011	Bond Future	8.25	Call		379.00000	263,000	5.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.25	Put		1,649.00000	1,452,000	5.66	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		453.00000	331,000	5.68	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,480.00000	1,277,000	5.68	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		314.00000	207,000	5.64	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,828.00000	1,639,000	5.64	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.63800	8.65600		6.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		543.00000	412,000	5.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,625.00000	3,411,000	5.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		602.00000	464,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,445.00000	3,224,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		487.00000	365,000	5.96	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,809.00000	3,604,000	5.96	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.79000	8.80900		6.50	0.00	0	1,416.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,568.00000	1,374,000	6.39	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		2,948.00000	2,670,000	6.39	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		1,663.00000	1,469,000	6.41	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		2,818.00000	2,540,000	6.41	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,475.00000	1,282,000	6.37	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		3,081.00000	2,804,000	6.37	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.95600	8.97500		6.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,184.00000	2,030,000	6.63	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		3,145.00000	2,910,000	6.63	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,285.00000	2,133,000	6.65	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		3,031.00000	2,799,000	6.65	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,085.00000	1,930,000	6.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/02/2012	Bond Future	8.70	Put		3,261.00000	3,025,000	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			8.64000	8.67700		6.75	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		584.00000	499,000	6.66	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,539.00000	1,255,000	6.66	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		685.00000	603,000	6.68	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,369.00000	1,088,000	6.68	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		493.00000	407,000	6.64	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,720.00000	1,435,000	6.64	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.77200	8.81100		7.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		476.00000	361,000	7.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,804.00000	4,486,000	7.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		529.00000	409,000	7.23	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		4,583.00000	4,260,000	7.23	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		427.00000	318,000	7.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		5,030.00000	4,718,000	7.20	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.90900	8.95000		7.75	0.00	0	1,876.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,077.00000	1,938,000	7.64	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		3,088.00000	2,743,000	7.64	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,194.00000	2,057,000	7.66	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		2,951.00000	2,608,000	7.66	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		1,964.00000	1,823,000	7.61	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		3,230.00000	2,883,000	7.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future			9.05400	9.09600		8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		2,759.00000	2,768,000	8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		3,226.00000	3,031,000	8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		2,881.00000	2,894,000	8.28	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		3,105.00000	2,913,000	8.28	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		2,641.00000	2,646,000	8.23	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		3,353.00000	3,154,000	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			7.14700	7.15300		2.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		947.00000	896,000	2.34	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		113.00000	47,000	2.34	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,045.00000	1,003,000	2.35	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		91.00000	35,000	2.35	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		852.00000	792,000	2.32	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		137.00000	63,000	2.32	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.30800	7.31500		2.50	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		401.00000	295,000	2.41	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,096.00000	974,000	2.41	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		444.00000	336,000	2.43	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,028.00000	905,000	2.43	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		362.00000	261,000	2.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/08/2011	Bond Future	6.95	Put		1,168.00000	1,051,000	2.40	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.48700	7.49500		2.50	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,155.00000	1,086,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		651.00000	566,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,216.00000	1,149,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		613.00000	530,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,095.00000	1,025,000	2.54	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		689.00000	604,000	2.54	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.70500	7.71400		2.50	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,295.00000	1,215,000	2.55	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		792.00000	696,000	2.55	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,349.00000	1,271,000	2.56	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		758.00000	665,000	2.56	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,242.00000	1,161,000	2.54	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		827.00000	730,000	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			8.71700	8.73400		7.50	0.00	0	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		540.00000	379,000	7.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,875.00000	1,618,000	7.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		636.00000	468,000	7.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,684.00000	1,420,000	7.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		456.00000	303,000	7.39	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,080.00000	1,831,000	7.39	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.84000	8.85800		8.50	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	04/08/2011	Bond Future	8.25	Call		804.00000	592,000	8.19	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		4,226.00000	3,915,000	8.19	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		881.00000	661,000	8.21	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		4,015.00000	3,696,000	8.21	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		732.00000	529,000	8.17	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		4,442.00000	4,140,000	8.17	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.96200	8.98100		8.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,116.00000	1,938,000	8.63	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		3,362.00000	3,082,000	8.63	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,236.00000	2,060,000	8.65	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		3,210.00000	2,933,000	8.65	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,000.00000	1,821,000	8.60	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		3,518.00000	3,238,000	8.60	0.00	0	0.00
R207	On	02/02/2012	Bond Future			9.09200	9.11100		9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		2,870.00000	2,831,000	9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		3,449.00000	3,311,000	9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		2,998.00000	2,962,000	9.28	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		3,315.00000	3,181,000	9.28	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		2,745.00000	2,694,000	9.19	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		3,586.00000	3,436,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2011	Bond Future			8.75700	8.78300		8.50	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		494.00000	341,000	8.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,199.00000	1,891,000	8.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		584.00000	424,000	8.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,985.00000	1,670,000	8.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		414.00000	270,000	8.35	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,425.00000	2,126,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.86700	8.89400		9.25	0.00	0	120.00
R208	On	04/08/2011	Bond Future	8.25	Call		770.00000	587,000	8.86	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		4,617.00000	4,277,000	8.86	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		847.00000	657,000	8.88	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		4,387.00000	4,040,000	8.88	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		699.00000	522,000	8.84	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		4,853.00000	4,519,000	8.84	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.98000	9.00800		9.75	0.00	0	5,604.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,183.00000	1,972,000	9.59	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		3,662.00000	3,292,000	9.59	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,308.00000	2,100,000	9.62	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		3,498.00000	3,131,000	9.62	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,062.00000	1,848,000	9.56	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		3,831.00000	3,458,000	9.56	0.00	0	0.00
R208	On	02/02/2012	Bond Future			9.09600	9.12600		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,094.00000	3,000,000	10.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		3,794.00000	3,534,000	10.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,230.00000	3,140,000	10.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future	9.05	Put		3,652.00000	3,395,000	10.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		2,960.00000	2,864,000	10.05	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		3,940.00000	3,678,000	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			9.06200	9.11800		13.50	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		168.00000	99,000	13.17	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		5,068.00000	4,576,000	13.17	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		212.00000	133,000	13.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		4,695.00000	4,194,000	13.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		133.00000	73,000	13.15	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		5,452.00000	4,969,000	13.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future			9.14000	9.19800		14.75	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		941.00000	785,000	14.24	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		6,430.00000	5,843,000	14.24	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,038.00000	877,000	14.26	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		6,112.00000	5,519,000	14.26	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		853.00000	701,000	14.22	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		6,761.00000	6,178,000	14.22	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		7,009.00000	7,150,000	15.60	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		807.00000	516,000	15.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future			9.21900	9.27900		15.75	0.00	0	1,033.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,082.00000	1,971,000	15.33	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		6,120.00000	5,569,000	15.33	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,217.00000	2,110,000	15.37	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		5,858.00000	5,311,000	15.37	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,954.00000	1,841,000	15.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		6,393.00000	5,840,000	15.30	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.29900	9.36000		16.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,278.00000	3,329,000	16.03	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		5,947.00000	5,557,000	16.03	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,435.00000	3,492,000	16.07	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		5,724.00000	5,340,000	16.07	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,125.00000	3,170,000	15.98	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		6,178.00000	5,782,000	15.98	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	05/05/2011	Bond Future			125.68599	125.67851			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		321.00000	314,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	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		371.00000	364,000		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		271.00000	264,000		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			1.66900	1.67000			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		2,585.00000	2,590,000		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		2,855.00000	2,861,000		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		2,313.00000	2,319,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.09	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	05/05/2011	Bond Future			2.40900	2.41000			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		1,545.00000	1,535,000		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		1,059.00000	1,050,000		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		2,033.00000	2,023,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	05/05/2011	Bond Future			9.14000	9.17600			0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/05/2011	Bond Future	8.00	Put		9,849.00000	9,572,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Put		9,394.00000	9,117,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Put		10,307.00000	10,030,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			9.22700	9.26500			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		10,485.00000	10,197,000		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		10,032.00000	9,745,000		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		10,941.00000	10,653,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.31700	9.35600			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		4,702.00000	4,411,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		4,298.00000	4,008,000		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		5,108.00000	4,818,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.41100	9.45100			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		3,401.00000	3,108,000		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		3,013.00000	2,720,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00

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	8.95	Put		3,791.00000	3,499,000		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			13,735.36000	13,795.89000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		2,959.00000	2,354,000		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		2,959.00000	2,354,000		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		2,959.00000	2,354,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	05/05/2011	Index Future			337.44000	337.04500			0.00	0	100.00
TRT1	On	04/08/2011	Index Future			342.09300	341.69300			0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future			1.04660	1.05240		13.79	0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.05	Call		274.00000	243,000	13.79	0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.05	Put		250.00000	277,000	13.79	0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.10	Call		121.00000	105,000	15.55	0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.10	Put		597.00000	639,000	15.55	0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.00	Call		589.00000	539,000	12.85	0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.00	Put		65.00000	73,000	12.85	0.00	0	0.00
YUAN/F	On	19/09/2011	Foreign Exchange Future			1.06670	1.07140		14.18	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.10	Call		327.00000	309,000	15.40		0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.10	Put		613.00000	642,000	15.40		0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.15	Call		207.00000	195,000	16.70		0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.15	Put		993.00000	1,028,000	16.70		0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.05	Call		527.00000	500,000	14.18		0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.05	Put		313.00000	333,000	14.18		0.00	0	0.00
Total for Derivatives :								266,884,116.90	45,662	971,009.00

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			5.87000	5.89000				0.00	0	0.00
R157 On 15/09/2015 Spot Bond			7.82000	7.84000				0.00	0	0.00
R186 On 21/12/2026 Spot Bond			8.97000	9.00000				0.00	0	0.00
R189 On 31/03/2013 Spot Bond			1.30000	1.31500				0.00	0	0.00
R197 On 07/12/2023 Spot Bond			2.66000	2.66000				0.00	0	0.00
R201 On 21/12/2014 Spot Bond			7.41000	7.42500				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			8.45000	8.46500				0.00	0	0.00
R204 On 21/12/2018 Spot Bond			8.59500	8.63000				0.00	0	0.00
R206 On 15/01/2014 Spot Bond			7.10000	7.10500				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	15/01/2020	Spot Bond			8.67500	8.69000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.72000	8.74500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			9.03500	9.09000			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			2.18000	2.18000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.67500	2.67500			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:										266,884,116.90	45,662	971,009.00