



# Daily MTM Report

Daily summary for: 01/04/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 13/06/2011 Foreign Exchange Future			6.80480	6.83020		13.53	122,915,102.40	18,063	416,921.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		34.00000	29,000	16.63	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		654.00000	674,000	16.63	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		30.00000	25,000	16.86	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		700.00000	720,000	16.86	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		39.00000	33,000	16.39	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		609.00000	628,000	16.39	314,000.00	500	1,500.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		245.00000	224,000	13.83	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		115.00000	119,000	13.83	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		434.00000	451,000	15.44	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		64.00000	56,000	15.44	0.00	0	1,790.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		315.00000	330,000	14.72	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		95.00000	85,000	14.72	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,180.00000	1,202,000	19.24	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		10.00000	7,000	19.24	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		985.00000	1,007,000	18.29	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		15.00000	12,000	18.29	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		477.00000	494,000	15.67	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		57.00000	49,000	15.67	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		50.00000	43,000	15.91	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		520.00000	538,000	15.91	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		353.00000	369,000	14.96	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		83.00000	74,000	14.96	0.00	0	650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		278.00000	292,000	14.48	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		108.00000	97,000	14.48	0.00	0	19,330.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		564.00000	582,000	16.15	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		44.00000	37,000	16.15	0.00	0	5,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		243.00000	257,000	14.25	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		123.00000	112,000	14.25	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		278.00000	256,000	13.98	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		98.00000	101,000	13.98	0.00	0	7,200.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		159.00000	146,000	13.77	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		179.00000	191,000	13.77	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		210.00000	223,000	14.01	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		140.00000	128,000	14.01	0.00	0	2,650.00
\$ / R	On	19/09/2011	Foreign Exchange Future			6.90410	6.92970		14.65	61,246,271.10	8,871	108,485.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		67.00000	63,000	19.66	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,187.00000	1,209,000	19.66	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		63.00000	60,000	19.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,233.00000	1,256,000	19.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		70.00000	67,000	19.44	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		1,140.00000	1,163,000	19.44	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		958.00000	980,000	18.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		88.00000	84,000	18.57	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		145.00000	138,000	16.83	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		615.00000	634,000	16.83	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		344.00000	329,000	14.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		214.00000	225,000	14.65	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		291.00000	278,000	14.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		261.00000	274,000	14.65	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		656.00000	675,000	17.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		136.00000	129,000	17.05	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		782.00000	803,000	17.70	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		112.00000	107,000	17.70	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		403.00000	386,000	14.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		173.00000	182,000	14.65	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.00000	7.02690		14.92	350,000.00	50	3,122.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		250.00000	241,000	16.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		573.00000	591,000	16.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		238.00000	229,000	16.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		611.00000	629,000	16.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		264.00000	254,000	15.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		537.00000	554,000	15.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.10200	7.13130		15.34	0.00	0	638.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		473.00000	457,000	15.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		378.00000	391,000	15.29	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		449.00000	434,000	15.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		404.00000	418,000	15.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		498.00000	482,000	15.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		353.00000	366,000	15.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		491.00000	475,000	15.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		360.00000	373,000	15.26	0.00	0	1,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.06280	9.08650		18.77	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,423.00000	1,418,000	18.93	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,537.00000	1,555,000	18.93	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,407.00000	1,402,000	18.98	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,571.00000	1,589,000	18.98	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,439.00000	1,434,000	18.87	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,503.00000	1,521,000	18.87	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future				6.80480	6.83020		13.53	258,582.40	38	280.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			9,505.00000	8,499,000	14.72	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			31,485.00000	33,019,000	14.72	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			8,345.00000	7,408,000	14.96	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put			35,325.00000	36,928,000	14.96	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call			10,825.00000	9,747,000	14.48	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put			27,805.00000	29,267,000	14.48	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call			4,389.00000	3,737,000	16.15	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put			56,369.00000	58,257,000	16.15	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future				6.90410	6.92970		14.65	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			21,925.00000	20,894,000	15.52	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		38,955.00000	40,484,000	15.52	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		20,442.00000	19,472,000	15.74	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		42,472.00000	44,062,000	15.74	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		23,525.00000	22,430,000	15.31	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		35,555.00000	37,020,000	15.31	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future			10.90220	10.93620		12.78	1,537,210.20	141	26,810.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		45.00000	41,000	15.16	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		959.00000	989,000	15.16	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		41.00000	37,000	15.29	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Put		1,005.00000	1,035,000	15.29	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Call		49.00000	45,000	15.04	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Put		913.00000	943,000	15.04	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Call		357.00000	331,000	12.83	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Put		171.00000	179,000	12.83	0.00	0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.45	Put		611.00000	637,000	14.16	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.45	Call		97.00000	89,000	14.16	0.00	0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.55	Call		80.00000	73,000	14.41	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.55	Put		694.00000	721,000	14.41	0.00	0	100.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.95	Call		37.00000	34,000	15.42	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.95	Put		1,051.00000	1,082,000	15.42	0.00	0	100.00
£ / R	On 19/09/2011	Foreign Exchange Future			11.04120	11.07580		14.03	165,618.00	15	29,955.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Call		278.00000	267,000	14.97	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Put		702.00000	726,000	14.97	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Call		265.00000	254,000	15.07	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		739.00000	763,000	15.07	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		293.00000	281,000	14.86	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		667.00000	690,000	14.86	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		240.00000	230,000	15.28	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		814.00000	839,000	15.28	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		154.00000	147,000	16.21	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		1,178.00000	1,206,000	16.21	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.17200	11.20930		14.59	67,032.00	6	452.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		397.00000	386,000	15.43	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		838.00000	864,000	15.43	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		383.00000	372,000	15.51	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		874.00000	900,000	15.51	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		413.00000	401,000	15.34	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		804.00000	829,000	15.34	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		264.00000	257,000	16.35	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,255.00000	1,285,000	16.35	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08070	0.08240		16.19	8,070.00	100	1,173.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		154.00000	111,000	18.51	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		414.00000	541,000	18.51	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		27.00000	18,000	22.06	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,287.00000	1,448,000	22.06	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		767.00000	615,000	16.04	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		27.00000	45,000	16.04	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08200	0.08370		20.19	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		569.00000	477,000	16.66	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		199.00000	277,000	16.66	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		210.00000	177,000	20.19	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		840.00000	977,000	20.19	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,380.00000	1,218,000	14.55	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		10.00000	18,000	14.55	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.61170	9.67480		12.34	9,313,737.30	969	15,900.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		166.00000	145,000	13.12	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		291.00000	333,000	13.12	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		150.00000	131,000	13.31	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		325.00000	369,000	13.31	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		184.00000	161,000	12.92	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		259.00000	299,000	12.92	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.72790	9.79160		13.20	972,790.00	100	50,917.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		426.00000	389,000	13.19	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		284.00000	311,000	13.19	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		399.00000	364,000	13.20	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		307.00000	336,000	13.20	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		453.00000	416,000	13.19	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		261.00000	288,000	13.19	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.83580	9.90130		13.57	0.00	0	300.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		502.00000	468,000	13.55	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		401.00000	432,000	13.55	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		477.00000	444,000	13.57	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	458,000	13.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		528.00000	492,000	13.53	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		377.00000	406,000	13.53	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			371.47700	369.76900			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			376.79000	375.05700			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			341.90500	340.26600			0.00	0	1,070.00
ALBI	On	04/08/2011	Index Future			346.79500	345.13200			0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.99380	7.00140		10.10	0.00	0	13,275.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		380.00000	372,000	11.16	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		29.00000	28,000	11.16	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		337.00000	329,000	11.01	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		36.00000	35,000	11.01	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		423.00000	415,000	11.31	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		22.00000	21,000	11.31	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.00990	7.01780		10.75	0.00	0	8,570.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		443.00000	437,000	11.24	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		75.00000	77,000	11.24	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		405.00000	400,000	11.17	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		87.00000	90,000	11.17	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		482.00000	476,000	11.31	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		64.00000	66,000	11.31	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.02750	7.03610		11.03	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		493.00000	486,000	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		107.00000	109,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		458.00000	452,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		122.00000	125,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		529.00000	522,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		93.00000	95,000	11.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.02250	8.02070		13.40	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,270.00000	1,269,000	13.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		549.00000	547,000	13.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,243.00000	1,242,000	13.05	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		572.00000	570,000	13.05	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,298.00000	1,296,000	12.99	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		527.00000	524,000	12.99	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.04430	7.00960		11.02	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		205.00000	228,000	11.65	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		95.00000	84,000	11.65	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		173.00000	195,000	11.44	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		113.00000	101,000	11.44	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		239.00000	264,000	11.86	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		79.00000	70,000	11.86	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.12870	7.09340		11.11	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		158.00000	171,000	11.52	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		315.00000	292,000	11.52	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		143.00000	154,000	11.66	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		350.00000	325,000	11.66	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		175.00000	189,000	11.39	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		282.00000	260,000	11.39	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.33260	7.47020		14.85	0.00	0	900.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		444.00000	339,000	15.67	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		74.00000	106,000	15.67	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		405.00000	305,000	15.51	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		85.00000	122,000	15.51	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		484.00000	375,000	15.84	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		64.00000	92,000	15.84	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			7.44490	7.58440		15.28	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		288.00000	232,000	15.74	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		354.00000	437,000	15.74	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		268.00000	216,000	15.85	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		384.00000	471,000	15.85	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		309.00000	249,000	15.62	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		325.00000	404,000	15.62	0.00	0	0.00
CRD1 On	05/05/2011	Index Future			155.05100	154.61200			0.00	0	2.00
CRD1 On	04/08/2011	Index Future			157.19000	156.74400			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			343.11100	341.55200			20,586,660.00	6	205.00
GOVI	On	05/05/2011	GOVI	349.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Put		74,480.00000	58,890,000		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		74,580.00000	58,990,000		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		74,380.00000	58,790,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI			348.01900	346.43600			0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.00	Call		0.00000	190,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.00	Put		15,640.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.01	Call		0.00000	90,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.01	Put		15,740.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Call		0.00000	290,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Put		15,540.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	05/05/2011	Index Future			149.99900	150.14600			0.00	0	61.00
IGOV	On	04/08/2011	Index Future			152.14500	152.29300			0.00	0	0.00
ILBI	On	05/05/2011	Index Future			405.91300	406.34000			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	5.63000				0.00	0	3,001.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.66000	5.66000				0.00	0	3,890.00
JIBAR FOn	20/07/2011	Jibar Tradeable Future			5.77000	5.77000				0.00	0	2,000.00
JIBAR FOn	17/08/2011	Jibar Tradeable Future			5.84000	5.84000				0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.97000	5.97000				0.00	0	14,489.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.39000	6.39000				0.00	0	5,591.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.94000	6.94000				0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			7.45000	7.45000				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			7.86000	7.86000				0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			8.20000	8.20000				0.00	0	513.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			8.44000	8.44000				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			335.03100	332.96900			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			339.82300	337.73100			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			7.80600	7.86900		3.75	0.00	0	2,405.00
R157	On	05/05/2011	Bond Future	7.75	Call		350.00000	445,000	3.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		837.00000	674,000	3.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		431.00000	541,000	3.71	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		713.00000	566,000	3.71	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		280.00000	361,000	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		972.00000	795,000	3.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		220.00000	288,000	3.67	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,117.00000	928,000	3.67	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.96100	8.02900		4.00	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		393.00000	456,000	3.87	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,443.00000	2,245,000	3.87	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		444.00000	512,000	3.88	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,298.00000	2,105,000	3.88	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		348.00000	405,000	3.86	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,594.00000	2,390,000	3.86	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.13500	8.20900		4.25	0.00	0	3,694.00
R157	On	03/11/2011	Bond Future	8.25	Call		1,631.00000	1,770,000	4.25	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,484.00000	1,357,000	4.25	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		1,730.00000	1,874,000	4.27	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,404.00000	1,282,000	4.27	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,537.00000	1,671,000	4.24	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1,569.00000	1,437,000	4.24	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.33200	8.41200		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,031.00000	2,174,000	4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		1,737.00000	1,612,000	4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,126.00000	2,272,000	4.27	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		1,665.00000	1,543,000	4.27	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		1,939.00000	2,078,000	4.24	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		1,812.00000	1,683,000	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			8.90900	9.00600		10.25	0.00	0	28,849.00
R186	On 05/05/2011	Bond Future	8.75	Call		585.00000	837,000	10.13	0.00	0	0.00
R186	On 05/05/2011	Bond Future	8.75	Put		2,937.00000	2,307,000	10.13	0.00	0	0.00
R186	On 05/05/2011	Bond Future	8.80	Call		717.00000	1,009,000	10.15	1,009.00	1	1.00
R186	On 05/05/2011	Bond Future	8.80	Put		2,604.00000	2,013,000	10.15	0.00	0	0.00
R186	On 05/05/2011	Bond Future	8.70	Call		471.00000	687,000	10.11	0.00	0	0.00
R186	On 05/05/2011	Bond Future	8.70	Put		3,291.00000	2,624,000	10.11	0.00	0	0.00
R186	On 05/05/2011	Bond Future	8.00	Put		9,679.00000	8,801,000	9.86	0.00	0	0.00
R186	On 05/05/2011	Bond Future	8.00	Call		5.00000	10,000	9.86	0.00	0	5,500.00
R186	On 04/08/2011	Bond Future			9.00700	9.10800		11.50	0.00	0	0.00
R186	On 04/08/2011	Bond Future	8.25	Call		562.00000	705,000	11.02	0.00	0	0.00
R186	On 04/08/2011	Bond Future	8.25	Put		8,567.00000	7,809,000	11.02	0.00	0	0.00
R186	On 04/08/2011	Bond Future	8.30	Call		636.00000	793,000	11.04	0.00	0	0.00
R186	On 04/08/2011	Bond Future	8.30	Put		8,152.00000	7,408,000	11.04	0.00	0	0.00
R186	On 04/08/2011	Bond Future	8.20	Call		497.00000	626,000	11.01	0.00	0	0.00
R186	On 04/08/2011	Bond Future	8.20	Put		8,994.00000	8,222,000	11.01	0.00	0	0.00
R186	On 03/11/2011	Bond Future			9.10600	9.21000		11.75	0.00	0	12,982.00
R186	On 03/11/2011	Bond Future	9.00	Call		3,254.00000	3,667,000	11.60	0.00	0	0.00
R186	On 03/11/2011	Bond Future	9.00	Put		5,101.00000	4,605,000	11.60	0.00	0	0.00
R186	On 03/11/2011	Bond Future	9.05	Call		3,452.00000	3,880,000	11.63	7,760.00	2	0.00
R186	On 03/11/2011	Bond Future	9.05	Put		4,855.00000	4,374,000	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		3,064.00000	3,461,000	11.56	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		5,357.00000	4,845,000	11.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future			9.20700	9.31500		12.50	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Call		3,817.00000	4,226,000	12.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		6,547.00000	6,031,000	12.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,006.00000	4,428,000	12.36	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		6,296.00000	5,793,000	12.36	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		3,632.00000	4,029,000	12.30	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		6,804.00000	6,276,000	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			208.74040	208.69648			0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.30	Call		1,396.00000	1,440,000		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		1,346.00000	1,390,000		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		1,446.00000	1,490,000		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			231.49749	231.04393			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		956.00000	503,000		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		1,006.00000	553,000		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		906.00000	453,000		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			7.40200	7.45500		3.00	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,035.00000	1,175,000	3.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		97.00000	67,000	3.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,169.00000	1,315,000	3.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		73.00000	49,000	3.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		907.00000	1,040,000	3.05	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		127.00000	91,000	3.05	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.54400	7.60200		3.50	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		411.00000	464,000	3.39	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,467.00000	1,347,000	3.39	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		461.00000	519,000	3.40	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,366.00000	1,251,000	3.40	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		365.00000	414,000	3.38	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,572.00000	1,448,000	3.38	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.70200	7.76500		3.50	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,513.00000	1,617,000	3.57	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		865.00000	794,000	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		1,599.00000	1,705,000	3.58	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		813.00000	745,000	3.58	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,430.00000	1,530,000	3.56	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		919.00000	845,000	3.56	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.87900	7.94800		3.50	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		1,763.00000	1,868,000	3.57	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		995.00000	924,000	3.57	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		1,843.00000	1,950,000	3.58	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		949.00000	879,000	3.58	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		1,685.00000	1,787,000	3.56	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		1,044.00000	969,000	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			0.35900	0.31400			0.00	0	10,539.00
R202	On	05/05/2011	Bond Future	2.05	Call		43,098.00000	41,774,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Call		44,126.00000	42,802,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Call		42,060.00000	40,736,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	05/05/2011	Bond Future			8.40800	8.49600		5.75	0.00	0	517.00
R203	On	05/05/2011	Bond Future	8.25	Call		263.00000	378,000	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		1,452.00000	1,143,000	5.66	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		331.00000	466,000	5.68	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,277.00000	988,000	5.68	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		207.00000	303,000	5.64	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,639.00000	1,312,000	5.64	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.54500	8.63800		6.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		412.00000	505,000	5.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,411.00000	3,074,000	5.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		464.00000	566,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,224.00000	2,896,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		365.00000	450,000	5.96	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,604.00000	3,258,000	5.96	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.69200	8.79000		6.50	0.00	0	1,416.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,374.00000	1,554,000	6.39	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		2,670.00000	2,415,000	6.39	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		1,469.00000	1,657,000	6.41	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		2,540.00000	2,293,000	6.41	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,282.00000	1,454,000	6.37	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		2,804.00000	2,540,000	6.37	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.85200	8.95600		6.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,030.00000	2,234,000	6.63	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		2,910.00000	2,671,000	6.63	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,133.00000	2,343,000	6.65	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		2,799.00000	2,566,000	6.65	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		1,930.00000	2,128,000	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		3,025.00000	2,780,000	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			8.55200	8.64000		6.75	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		499.00000	679,000	6.66	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,255.00000	961,000	6.66	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		603.00000	808,000	6.68	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,088.00000	819,000	6.68	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		407.00000	564,000	6.64	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,435.00000	1,118,000	6.64	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.68000	8.77200		7.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		361.00000	445,000	7.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,486.00000	4,090,000	7.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		409.00000	501,000	7.23	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		4,260.00000	3,872,000	7.23	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		318.00000	393,000	7.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		4,718.00000	4,313,000	7.20	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.81300	8.90900		7.75	0.00	0	1,876.00
R204	On	03/11/2011	Bond Future	8.75	Call		1,938.00000	2,162,000	7.64	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		2,743.00000	2,482,000	7.64	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,057.00000	2,290,000	7.66	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		2,608.00000	2,356,000	7.66	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		1,823.00000	2,039,000	7.61	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		2,883.00000	2,614,000	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			8.95200	9.05400		8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		2,768.00000	3,019,000	8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		3,031.00000	2,784,000	8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		2,894.00000	3,152,000	8.28	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		2,913.00000	2,674,000	8.28	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		2,646.00000	2,890,000	8.23	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		3,154.00000	2,900,000	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			7.09900	7.14700		2.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		896.00000	997,000	2.34	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		47.00000	32,000	2.34	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,003.00000	1,107,000	2.35	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		35.00000	23,000	2.35	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		792.00000	890,000	2.32	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		63.00000	45,000	2.32	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.25400	7.30800		2.50	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		295.00000	333,000	2.41	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		974.00000	894,000	2.41	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		336.00000	377,000	2.43	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		905.00000	827,000	2.43	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		261.00000	295,000	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		1,051.00000	967,000	2.40	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.42600	7.48700		2.50	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,086.00000	1,159,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		566.00000	518,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,149.00000	1,224,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		530.00000	484,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,025.00000	1,096,000	2.54	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		604.00000	553,000	2.54	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.63600	7.70500		2.50	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,215.00000	1,287,000	2.55	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		696.00000	646,000	2.55	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,271.00000	1,344,000	2.56	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		665.00000	616,000	2.56	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,161.00000	1,231,000	2.54	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		730.00000	678,000	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			8.64000	8.71700		7.50	0.00	0	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		379.00000	509,000	7.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,618.00000	1,311,000	7.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		468.00000	619,000	7.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,420.00000	1,134,000	7.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		303.00000	413,000	7.39	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,831.00000	1,504,000	7.39	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.76000	8.84000		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		592.00000	698,000	8.19	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,915.00000	3,579,000	8.19	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		661.00000	776,000	8.21	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,696.00000	3,369,000	8.21	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		529.00000	625,000	8.17	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		4,140.00000	3,794,000	8.17	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.87800	8.96200		8.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		1,938.00000	2,138,000	8.63	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		3,082.00000	2,831,000	8.63	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,060.00000	2,267,000	8.65	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		2,933.00000	2,689,000	8.65	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		1,821.00000	2,012,000	8.60	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		3,238.00000	2,978,000	8.60	0.00	0	0.00
R207	On	02/02/2012	Bond Future			9.00400	9.09200		9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		2,831.00000	3,057,000	9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		3,311.00000	3,078,000	9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		2,962.00000	3,195,000	9.28	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		3,181.00000	2,955,000	9.28	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		2,694.00000	2,914,000	9.19	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		3,436.00000	3,197,000	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			8.69500	8.75700		8.50	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		341.00000	433,000	8.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,891.00000	1,612,000	8.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		424.00000	533,000	8.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,670.00000	1,408,000	8.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		270.00000	347,000	8.35	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,126.00000	1,832,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.80200	8.86700		9.25	0.00	0	120.00
R208	On	04/08/2011	Bond Future	8.25	Call		587.00000	671,000	8.86	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		4,277.00000	3,981,000	8.86	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		657.00000	748,000	8.88	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		4,040.00000	3,752,000	8.88	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		522.00000	599,000	8.84	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		4,519.00000	4,217,000	8.84	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.91300	8.98000		9.75	0.00	0	5,604.00
R208	On	03/11/2011	Bond Future	8.75	Call		1,972.00000	2,136,000	9.59	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		3,292.00000	3,074,000	9.59	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,100.00000	2,271,000	9.62	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		3,131.00000	2,920,000	9.62	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		1,848.00000	2,006,000	9.56	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		3,458.00000	3,234,000	9.56	0.00	0	0.00
R208	On	02/02/2012	Bond Future			9.02700	9.09600		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,000.00000	3,187,000	10.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		3,534.00000	3,338,000	10.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,140.00000	3,332,000	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		3,395.00000	3,204,000	10.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		2,864.00000	3,045,000	10.05	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		3,678.00000	3,476,000	10.05	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.97000	9.06200		13.50	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		99.00000	157,000	13.17	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		4,576.00000	3,930,000	13.17	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		133.00000	206,000	13.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		4,194.00000	3,563,000	13.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		73.00000	117,000	13.15	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		4,969.00000	4,310,000	13.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future			9.04600	9.14000		14.75	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		785.00000	951,000	14.24	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		5,843.00000	5,300,000	14.24	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		877.00000	1,056,000	14.26	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		5,519.00000	4,989,000	14.26	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		701.00000	853,000	14.22	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		6,178.00000	5,621,000	14.22	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		7,150.00000	7,761,000	15.60	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		516.00000	418,000	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			9.12200	9.21900		15.75	0.00	0	1,033.00
R209	On	03/11/2011	Bond Future	8.75	Call		1,971.00000	2,236,000	15.33	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		5,569.00000	5,113,000	15.33	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,110.00000	2,387,000	15.37	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		5,311.00000	4,867,000	15.37	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,841.00000	2,094,000	15.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		5,840.00000	5,372,000	15.30	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.19900	9.29900		16.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,329.00000	3,660,000	16.03	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		5,557.00000	5,155,000	16.03	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,492.00000	3,833,000	16.07	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		5,340.00000	4,948,000	16.07	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,170.00000	3,491,000	15.98	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		5,782.00000	5,370,000	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			125.35168	125.68599			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		314.00000	648,000		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		364.00000	698,000		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		264.00000	598,000		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			1.66800	1.66900			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		2,590.00000	2,596,000		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		2,861.00000	2,867,000		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		2,319.00000	2,324,000		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			2.43400	2.40900			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		1,535.00000	1,774,000		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		1,050.00000	1,289,000		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		2,023.00000	2,262,000		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			9.03800	9.14000			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		9,572.00000	8,780,000		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		9,117.00000	8,325,000		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		10,030.00000	9,238,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			9.12200	9.22700			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		10,197.00000	9,394,000		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		9,745.00000	8,942,000		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		10,653.00000	9,850,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.20900	9.31700			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		4,411.00000	3,599,000		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		4,008.00000	3,195,000		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		4,818.00000	4,005,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.29900	9.41100			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		3,108.00000	2,279,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		2,720.00000	1,891,000		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	3,499.00000	2,670,000		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			13,637.78000	13,735.36000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		2,354.00000	1,378,000	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		2,354.00000	1,378,000	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		1.00000	0,000	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		2,354.00000	1,378,000	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			338.93300	337.44000		0.00	0	100.00
TRT1	On	04/08/2011	Index Future			343.60700	342.09300		0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future			1.04170	1.04660	13.73	0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.05	Call		243.00000	217,000	13.73	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.05	Put		277.00000	300,000	13.73	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.10	Call		105.00000	92,000	15.52	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.10	Put		639.00000	675,000	15.52	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.00	Call		539.00000	497,000	12.68	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.00	Put		73.00000	80,000	12.68	0	0.00
YUAN/F	On	19/09/2011	Foreign Exchange Future			1.06100	1.06670	14.25	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		309.00000	288,000	15.48		0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.10	Put		642.00000	678,000	15.48		0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.15	Call		195.00000	181,000	16.79		0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.15	Put		1,028.00000	1,071,000	16.79		0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.05	Call		500.00000	468,000	14.25		0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.05	Put		333.00000	358,000	14.25		0.00	0	0.00
<b>Total for Derivatives :</b>								<b>217,743,842.40</b>	<b>28,862</b>	<b>989,130.00</b>

**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			5.81000	5.87000				0.00	0	0.00
R157 On 15/09/2015 Spot Bond			7.76000	7.82000				0.00	0	0.00
R186 On 21/12/2026 Spot Bond			8.87500	8.97000				0.00	0	0.00
R189 On 31/03/2013 Spot Bond			1.29000	1.30000				0.00	0	0.00
R197 On 07/12/2023 Spot Bond			2.64000	2.66000				0.00	0	0.00
R201 On 21/12/2014 Spot Bond			7.36000	7.41000				0.00	0	0.00
R202 On 07/12/2033 Spot Bond			2.70000	2.65000				0.00	0	0.00
R203 On 15/09/2017 Spot Bond			8.36500	8.45000				0.00	0	0.00
R204 On 21/12/2018 Spot Bond			8.51000	8.59500				0.00	0	0.00
R206 On 15/01/2014 Spot Bond			7.05500	7.10000				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			8.60000	8.67500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.66000	8.72000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.94500	9.03500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.72000	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			2.70000	2.67500			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.00000	8.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>										<b>217,743,842.40</b>	<b>28,862</b>	<b>989,130.00</b>