



# Daily MTM Report

Daily summary for: 30/03/2011

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			6.88260	6.93060		13.99	52,115,047.20	7,572	384,093.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		52.00000	44,000	17.04	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		571.00000	611,000	17.04	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		46.00000	39,000	17.32	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		615.00000	656,000	17.32	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		58.00000	49,000	16.76	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		527.00000	566,000	16.76	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		320.00000	284,000	14.48	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		89.00000	101,000	14.48	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		362.00000	396,000	15.66	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		93.00000	79,000	15.66	3,950.00	50	1,790.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		251.00000	282,000	14.82	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		132.00000	115,000	14.82	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,086.00000	1,131,000	20.09	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		17.00000	14,000	20.09	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		893.00000	937,000	18.98	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	13/06/2011	Foreign Exchange Future	7.80	Call		24.00000	20,000	18.98	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		401.00000	437,000	15.93	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		82.00000	70,000	15.93	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		73.00000	62,000	16.21	15,500.00	250	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		442.00000	479,000	16.21	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		287.00000	319,000	15.10	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		118.00000	102,000	15.10	0.00	0	650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		218.00000	247,000	14.55	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		149.00000	130,000	14.55	1,583,400.00	12,180	12,330.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		484.00000	522,000	16.49	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		65.00000	55,000	16.49	0.00	0	5,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		187.00000	214,000	14.27	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		168.00000	147,000	14.27	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		356.00000	318,000	14.60	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		75.00000	85,000	14.60	0.00	0	7,200.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		222.00000	192,000	14.11	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		141.00000	159,000	14.11	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		163.00000	183,000	13.99	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		194.00000	166,000	13.99	41,500.00	250	2,650.00
\$ / R	On	19/09/2011	Foreign Exchange Future			6.98340	7.03120		14.82	583,735,422.60	83,589	99,632.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		78.00000	73,000	19.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,097.00000	1,140,000	19.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		74.00000	69,000	19.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,143.00000	1,186,000	19.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		83.00000	77,000	19.12	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		1,052.00000	1,094,000	19.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		873.00000	914,000	18.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		104.00000	97,000	18.26	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		172.00000	160,000	16.54	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		541.00000	577,000	16.54	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		412.00000	381,000	14.80	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		181.00000	198,000	14.80	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		354.00000	326,000	14.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		223.00000	243,000	14.81	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		580.00000	616,000	16.75	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		161.00000	149,000	16.75	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		702.00000	740,000	17.40	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		133.00000	123,000	17.40	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		476.00000	442,000	14.79	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		145.00000	159,000	14.79	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.08160	7.12770		15.12	453,222.40	64	2,371.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		287.00000	271,000	15.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		509.00000	539,000	15.99	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		273.00000	258,000	16.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		545.00000	576,000	16.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		303.00000	286,000	15.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		475.00000	504,000	15.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.18450	7.23160		15.44	0.00	0	638.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		532.00000	506,000	15.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		336.00000	358,000	15.30	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		507.00000	481,000	15.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		361.00000	383,000	15.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		559.00000	531,000	15.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		313.00000	333,000	15.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		551.00000	524,000	15.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		319.00000	340,000	15.27	0.00	0	1,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.13550	9.18200		18.63	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,463.00000	1,441,000	18.68	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,481.00000	1,506,000	18.68	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,446.00000	1,425,000	18.74	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,514.00000	1,540,000	18.74	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,480.00000	1,458,000	18.63	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,448.00000	1,473,000	18.63	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future				6.88260	6.93060		13.99	268,421.40	39	280.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			13,248.00000	11,482,000	14.82	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			25,188.00000	28,222,000	14.82	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			11,752.00000	10,154,000	15.10	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put			28,692.00000	31,894,000	15.10	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call			14,932.00000	12,984,000	14.55	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put			21,872.00000	24,724,000	14.55	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call			6,497.00000	5,542,000	16.49	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put			48,437.00000	52,282,000	16.49	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future				6.98340	7.03120		14.82	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			25,934.00000	24,011,000	15.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		32,814.00000	35,671,000	15.25	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		24,200.00000	22,399,000	15.46	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		36,080.00000	39,059,000	15.46	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		27,799.00000	25,749,000	15.03	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		29,679.00000	32,409,000	15.03	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future			11.04310	11.06270		13.29	1,325,172.00	120	26,600.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		66.00000	62,000	15.15	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		853.00000	869,000	15.15	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		60.00000	57,000	15.27	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Put		897.00000	914,000	15.27	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Call		73.00000	68,000	15.04	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Put		810.00000	825,000	15.04	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Call		451.00000	435,000	13.36	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Put		138.00000	142,000	13.36	0.00	0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.45	Put		525.00000	537,000	14.22	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.45	Call		138.00000	130,000	14.22	0.00	0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.55	Call		115.00000	108,000	14.45	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.55	Put		602.00000	615,000	14.45	0.00	0	100.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.95	Call		55.00000	52,000	15.39	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.95	Put		942.00000	959,000	15.39	0.00	0	100.00
£ / R	On 19/09/2011	Foreign Exchange Future			11.18530	11.20520		14.10	164,692,357.20	14,724	29,940.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Call		331.00000	318,000	14.71	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Put		626.00000	633,000	14.71	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Call		315.00000	303,000	14.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		660.00000	668,000	14.81	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		347.00000	334,000	14.61	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		592.00000	599,000	14.61	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		286.00000	274,000	15.02	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		731.00000	739,000	15.02	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		186.00000	177,000	15.94	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		1,081.00000	1,092,000	15.94	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.32090	11.33910		14.61	0.00	0	452.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		449.00000	441,000	15.18	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		760.00000	770,000	15.18	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		433.00000	425,000	15.27	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		794.00000	804,000	15.27	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		465.00000	458,000	15.10	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		726.00000	737,000	15.10	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		301.00000	295,000	16.09	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,162.00000	1,174,000	16.09	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08290	0.08420		15.31	8,290.00	100	1,273.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		225.00000	175,000	17.59	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		305.00000	385,000	17.59	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		43.00000	32,000	21.53	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,123.00000	1,242,000	21.53	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		936.00000	814,000	16.39	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		16.00000	24,000	16.39	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08420	0.08550		19.17	1,651,330.40	19,612	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		693.00000	603,000	15.71	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		143.00000	183,000	15.71	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		262.00000	225,000	19.17	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		712.00000	805,000	19.17	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,559.00000	1,430,000	14.48	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		9.00000	10,000	14.48	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.68600	9.73800		12.63	2,324,640.00	240	15,732.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		200.00000	177,000	13.02	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		262.00000	291,000	13.02	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		182.00000	160,000	13.21	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		294.00000	324,000	13.21	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		220.00000	195,000	12.83	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		232.00000	259,000	12.83	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.80470	9.85600		13.41	438,044,581.90	44,677	50,917.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		474.00000	440,000	13.38	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		268.00000	285,000	13.38	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		446.00000	413,000	13.39	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		290.00000	308,000	13.39	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		503.00000	468,000	13.37	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		247.00000	263,000	13.37	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.91660	9.96500		13.70	0.00	0	300.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		547.00000	518,000	13.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		382.00000	401,000	13.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		521.00000	493,000	13.69	0.00	0	0.00

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€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		406.00000	426,000	13.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		574.00000	544,000	13.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		359.00000	377,000	13.66	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			369.18300	370.23200			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			374.46200	375.52400			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			339.68400	340.69900		37,365,240.00		11	1,070.00
ALBI	On	04/08/2011	Index Future			344.54100	345.56900		0.00		0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.03460	7.03350	10.21	0.00		0	13,275.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		410.00000	410,000	11.51	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		27.00000	25,000	11.51	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		367.00000	367,000	11.34	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		34.00000	32,000	11.34	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		454.00000	455,000	11.67	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		21.00000	20,000	11.67	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.05070	7.05030	10.74	0.00		0	8,570.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		470.00000	470,000	11.29	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		70.00000	69,000	11.29	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		432.00000	432,000	11.22	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		82.00000	81,000	11.22	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		510.00000	510,000	11.36	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		60.00000	59,000	11.36	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.07210	7.06840	11.03	0.00		0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		518.00000	520,000	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		100.00000	98,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		482.00000	485,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		114.00000	113,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		555.00000	558,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		87.00000	86,000	11.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.03490	8.03300		13.38	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,275.00000	1,277,000	13.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		542.00000	542,000	13.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,248.00000	1,249,000	13.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		565.00000	564,000	13.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,303.00000	1,304,000	12.97	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		520.00000	519,000	12.97	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.07840	7.09090		11.24	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		269.00000	256,000	11.90	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		78.00000	78,000	11.90	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		234.00000	221,000	11.68	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		93.00000	93,000	11.68	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		306.00000	293,000	12.12	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		65.00000	65,000	12.12	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.16420	7.17620		11.20	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		192.00000	187,000	11.47	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		266.00000	273,000	11.47	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		174.00000	169,000	11.61	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		298.00000	305,000	11.61	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		212.00000	206,000	11.34	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		236.00000	242,000	11.34	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.45960	7.53500		14.74	0.00	0	900.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		500.00000	437,000	15.98	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		65.00000	77,000	15.98	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		460.00000	399,000	15.81	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		75.00000	89,000	15.81	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		541.00000	477,000	16.16	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		56.00000	67,000	16.16	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			7.57430	7.65030		15.14	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		321.00000	284,000	15.35	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		321.00000	360,000	15.35	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		300.00000	265,000	15.46	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		350.00000	391,000	15.46	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		346.00000	305,000	15.25	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		296.00000	331,000	15.25	0.00	0	0.00
CRD1 On	05/05/2011	Index Future			154.44400	154.76100			0.00	0	2.00
CRD1 On	04/08/2011	Index Future			156.57400	156.89400			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			341.01000	341.99800			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		70,020.00000	79,900,000		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		70,120.00000	80,000,000		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		69,920.00000	79,800,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI			345.88600	346.88700			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		11,130.00000	21,140,000		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		11,230.00000	21,240,000		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		11,030.00000	21,040,000		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			150.14300	150.19000			0.00	0	61.00
IGOV	On	04/08/2011	Index Future			152.29000	152.33600			0.00	0	0.00
ILBI	On	05/05/2011	Index Future			406.29300	406.19800			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			5.64000	5.62000				0.00	0	3,001.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.67000	5.65000				0.00	0	3,890.00
JIBAR FOn	20/07/2011	Jibar Tradeable Future			5.78000	5.74000				0.00	0	2,000.00
JIBAR FOn	17/08/2011	Jibar Tradeable Future			5.87000	5.81000				0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.99000	5.93000				0.00	101	14,489.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.40000	6.32000				0.00	0	5,591.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.96000	6.84000				0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			7.48000	7.35000				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			7.89000	7.78000				0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			8.23000	8.13000				0.00	0	513.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			8.47000	8.38000				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			332.16500	333.32500			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			336.91400	338.09000			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			7.89100	7.84400		4.50	0.00	0	2,405.00
R157	On	05/05/2011	Bond Future	7.75	Call		517.00000	432,000	4.44	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		902.00000	1,008,000	4.44	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		607.00000	514,000	4.45	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		787.00000	886,000	4.45	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		436.00000	360,000	4.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future	7.70	Put		1,026.00000	1,141,000	4.43	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		364.00000	297,000	4.42	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,159.00000	1,284,000	4.42	0.00	0	0.00
R157	On	04/08/2011	Bond Future			8.05300	8.00200		4.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		547.00000	490,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,493.00000	2,631,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		605.00000	544,000	4.38	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,355.00000	2,490,000	4.38	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		493.00000	441,000	4.36	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,635.00000	2,778,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.23500	8.18000		4.75	0.00	0	3,694.00
R157	On	03/11/2011	Bond Future	8.25	Call		1,877.00000	1,770,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,626.00000	1,716,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		1,976.00000	1,866,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,545.00000	1,633,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,781.00000	1,677,000	4.74	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1,709.00000	1,803,000	4.74	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.44000	8.38000		4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,316.00000	2,206,000	4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		1,915.00000	2,006,000	4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,411.00000	2,298,000	4.77	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		1,843.00000	1,931,000	4.77	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,224.00000	2,116,000	4.74	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		1,990.00000	2,083,000	4.74	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157/R'On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R'On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186	On 05/05/2011	Bond Future			9.03700	8.99000		12.25	0.00	0	28,849.00
R186	On 05/05/2011	Bond Future	8.75	Call		918.00000	768,000	12.13	0.00	0	0.00
R186	On 05/05/2011	Bond Future	8.75	Put		3,126.00000	3,401,000	12.13	0.00	0	0.00
R186	On 05/05/2011	Bond Future	8.80	Call		1,073.00000	906,000	12.15	0.00	0	0.00
R186	On 05/05/2011	Bond Future	8.80	Put		2,815.00000	3,073,000	12.15	0.00	0	0.00
R186	On 05/05/2011	Bond Future	8.70	Call		780.00000	646,000	12.10	0.00	0	0.00
R186	On 05/05/2011	Bond Future	8.70	Put		3,455.00000	3,746,000	12.10	0.00	0	0.00
R186	On 05/05/2011	Bond Future	8.00	Put		9,560.00000	9,975,000	11.83	0.00	0	0.00
R186	On 05/05/2011	Bond Future	8.00	Call		31.00000	21,000	11.83	0.00	0	5,500.00
R186	On 04/08/2011	Bond Future			9.14000	9.09100		12.75	0.00	0	0.00
R186	On 04/08/2011	Bond Future	8.25	Call		829.00000	742,000	12.36	0.00	0	0.00
R186	On 04/08/2011	Bond Future	8.25	Put		8,683.00000	9,030,000	12.36	0.00	0	0.00
R186	On 04/08/2011	Bond Future	8.30	Call		919.00000	825,000	12.38	0.00	0	0.00
R186	On 04/08/2011	Bond Future	8.30	Put		8,284.00000	8,624,000	12.38	0.00	0	0.00
R186	On 04/08/2011	Bond Future	8.20	Call		745.00000	665,000	12.33	0.00	0	0.00
R186	On 04/08/2011	Bond Future	8.20	Put		9,091.00000	9,446,000	12.33	0.00	0	0.00
R186	On 03/11/2011	Bond Future			9.24400	9.19300		12.75	0.00	0	12,982.00
R186	On 03/11/2011	Bond Future	9.00	Call		3,695.00000	3,485,000	12.61	0.00	0	0.00
R186	On 03/11/2011	Bond Future	9.00	Put		5,394.00000	5,627,000	12.61	0.00	0	0.00
R186	On 03/11/2011	Bond Future	9.05	Call		3,895.00000	3,678,000	12.63	0.00	0	0.00
R186	On 03/11/2011	Bond Future	9.05	Put		5,150.00000	5,376,000	12.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	8.95	Call		3,500.00000	3,297,000	12.58	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		5,646.00000	5,885,000	12.58	0.00	0	0.00
R186	On	02/02/2012	Bond Future			9.35000	9.29700		12.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,007.00000	3,802,000	12.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		6,584.00000	6,829,000	12.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,198.00000	3,987,000	12.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		6,335.00000	6,574,000	12.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		3,821.00000	3,622,000	12.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		6,840.00000	7,092,000	12.56	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	05/05/2011	Bond Future			208.63270	208.61964			0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.30	Call		1,320.00000	1,333,000		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		1,270.00000	1,283,000		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		1,370.00000	1,383,000		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			231.03023	230.99024			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		1,010.00000	970,000		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		1,060.00000	1,020,000		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		960.00000	920,000		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			7.47200	7.42900		4.00	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,206.00000	1,096,000	4.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		185.00000	212,000	4.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,331.00000	1,217,000	4.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		152.00000	175,000	4.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,086.00000	981,000	4.05	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		223.00000	256,000	4.05	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.62000	7.57400		4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		554.00000	504,000	3.88	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,527.00000	1,614,000	3.88	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		610.00000	557,000	3.89	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,432.00000	1,516,000	3.89	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		502.00000	456,000	3.87	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,626.00000	1,717,000	3.87	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.78500	7.73400		3.75	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,648.00000	1,562,000	3.82	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		914.00000	969,000	3.82	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		1,734.00000	1,645,000	3.83	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		863.00000	915,000	3.83	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,564.00000	1,480,000	3.80	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		967.00000	1,025,000	3.80	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.97000	7.91400		4.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,002.00000	1,915,000	4.07	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1,147.00000	1,203,000	4.07	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,081.00000	1,992,000	4.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		1,100.00000	1,154,000	4.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		1,924.00000	1,839,000	4.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		1,196.00000	1,254,000	4.05	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/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	0.31500			0.00	0	10,539.00
R202	On	05/05/2011	Bond Future	2.05	Call		43,069.00000	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		44,097.00000	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		42,030.00000	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			8.51300	8.46100		7.00	0.00	0	517.00
R203	On	05/05/2011	Bond Future	8.25	Call		465.00000	379,000	6.91	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		1,486.00000	1,649,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		550.00000	453,000	6.92	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,328.00000	1,480,000	6.92	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		390.00000	314,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,654.00000	1,828,000	6.89	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.65600	8.60100		7.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		610.00000	543,000	6.79	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,438.00000	3,625,000	6.79	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		674.00000	602,000	6.81	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,263.00000	3,445,000	6.81	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		549.00000	487,000	6.76	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,617.00000	3,809,000	6.76	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.80900	8.75100		7.25	0.00	0	1,416.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,681.00000	1,568,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		2,804.00000	2,948,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		1,781.00000	1,663,000	7.17	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		2,679.00000	2,818,000	7.17	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,584.00000	1,475,000	7.12	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		2,933.00000	3,081,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.97500	8.91400		7.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,308.00000	2,184,000	7.14	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		3,010.00000	3,145,000	7.14	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,413.00000	2,285,000	7.16	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		2,900.00000	3,031,000	7.16	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,206.00000	2,085,000	7.12	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		3,123.00000	3,261,000	7.12	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.67700	8.64000	8.00	0.00	0	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		670.00000	584,000	7.91	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,426.00000	1,539,000	7.91	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		780.00000	685,000	7.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,265.00000	1,369,000	7.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		571.00000	493,000	7.89	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,599.00000	1,720,000	7.89	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.81100	8.77300	8.50	0.00	0	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		520.00000	476,000	8.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,650.00000	4,804,000	8.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		576.00000	529,000	8.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		4,432.00000	4,583,000	8.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		468.00000	427,000	8.18	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		4,873.00000	5,030,000	8.18	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.95000	8.91000	8.50	0.00	0	0	1,876.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,175.00000	2,077,000	8.39	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		2,985.00000	3,088,000	8.39	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,294.00000	2,194,000	8.41	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		2,850.00000	2,951,000	8.41	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,059.00000	1,964,000	8.37	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		3,124.00000	3,230,000	8.37	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			9.09600	9.05400		8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		2,865.00000	2,759,000	8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		3,128.00000	3,226,000	8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		2,990.00000	2,881,000	8.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		3,009.00000	3,105,000	8.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		2,744.00000	2,641,000	8.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		3,252.00000	3,353,000	8.48	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.15300	7.10000		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,055.00000	947,000	3.09	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		93.00000	113,000	3.09	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,156.00000	1,045,000	3.10	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		74.00000	91,000	3.10	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		956.00000	852,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		113.00000	137,000	3.07	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.31500	7.25600		3.00	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		450.00000	401,000	2.91	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,015.00000	1,096,000	2.91	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		497.00000	444,000	2.93	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		951.00000	1,028,000	2.93	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		409.00000	362,000	2.90	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		1,085.00000	1,168,000	2.90	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.49500	7.42800		2.75	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,237.00000	1,155,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		600.00000	651,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,301.00000	1,216,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		565.00000	613,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,175.00000	1,095,000	2.79	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		636.00000	689,000	2.79	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.71400	7.63800		2.75	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,376.00000	1,295,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		739.00000	792,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,432.00000	1,349,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		707.00000	758,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,322.00000	1,242,000	2.79	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		773.00000	827,000	2.79	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			8.73400	8.69700		9.25	0.00	0	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		623.00000	540,000	9.16	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,749.00000	1,875,000	9.16	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		727.00000	636,000	9.18	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,566.00000	1,684,000	9.18	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		530.00000	456,000	9.14	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,945.00000	2,080,000	9.14	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.85800	8.81900		9.75	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		869.00000	804,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		4,076.00000	4,226,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		951.00000	881,000	9.56	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,870.00000	4,015,000	9.56	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		794.00000	732,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		4,289.00000	4,442,000	9.52	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.98100	8.94000		9.50	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,221.00000	2,116,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		3,247.00000	3,362,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,344.00000	2,236,000	9.42	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		3,099.00000	3,210,000	9.42	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,101.00000	2,000,000	9.37	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		3,400.00000	3,518,000	9.37	0.00	0	0.00
R207	On	02/02/2012	Bond Future			9.11100	9.06800		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		2,985.00000	2,870,000	9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		3,340.00000	3,449,000	9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,117.00000	2,998,000	9.52	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		3,211.00000	3,315,000	9.52	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		2,858.00000	2,745,000	9.48	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		3,475.00000	3,586,000	9.48	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00

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			8.78300	8.74100		10.50	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		582.00000	494,000	10.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,037.00000	2,199,000	10.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		682.00000	584,000	10.42	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,832.00000	1,985,000	10.42	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		493.00000	414,000	10.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,253.00000	2,425,000	10.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.89400	8.85000		10.50	0.00	0	120.00
R208	On	04/08/2011	Bond Future	8.25	Call		843.00000	770,000	10.19	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		4,434.00000	4,617,000	10.19	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		924.00000	847,000	10.21	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		4,208.00000	4,387,000	10.21	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		767.00000	699,000	10.17	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		4,665.00000	4,853,000	10.17	0.00	0	0.00
R208	On	03/11/2011	Bond Future			9.00800	8.96200		10.75	0.00	0	5,604.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,305.00000	2,183,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		3,522.00000	3,662,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,434.00000	2,308,000	10.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		3,362.00000	3,498,000	10.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,179.00000	2,062,000	10.61	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		3,687.00000	3,831,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future			9.12600	9.07800		10.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,230.00000	3,094,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		3,664.00000	3,794,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,370.00000	3,230,000	10.63	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		3,526.00000	3,652,000	10.63	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,094.00000	2,960,000	10.58	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		3,808.00000	3,940,000	10.58	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	05/05/2011	Bond Future			9.11800	9.08000		16.25	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		209.00000	168,000	15.91	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		4,822.00000	5,068,000	15.91	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		260.00000	212,000	15.94	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		4,457.00000	4,695,000	15.94	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		167.00000	133,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		5,200.00000	5,452,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			9.19800	9.15900		16.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,021.00000	941,000	16.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		6,220.00000	6,430,000	16.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,124.00000	1,038,000	16.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		5,908.00000	6,112,000	16.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		928.00000	853,000	16.08	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		6,546.00000	6,761,000	16.08	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		7,255.00000	7,009,000	17.58	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		763.00000	807,000	17.58	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			9.27900	9.23800		17.00	0.00	0	1,033.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,199.00000	2,082,000	16.59	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		5,937.00000	6,120,000	16.59	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,339.00000	2,217,000	16.63	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		5,680.00000	5,858,000	16.63	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,066.00000	1,954,000	16.56	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		6,205.00000	6,393,000	16.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.36000	9.31800		16.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,419.00000	3,278,000	16.55	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		5,785.00000	5,947,000	16.55	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,580.00000	3,435,000	16.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		5,565.00000	5,724,000	16.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,262.00000	3,125,000	16.50	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		6,011.00000	6,178,000	16.50	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			125.67851	0.96800			34,938,625.78	278	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		125,032.00000	321,000		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		125,082.00000	371,000		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		124,982.00000	271,000		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			1.67000	1.67200			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		2,574.00000	2,585,000		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		2,844.00000	2,855,000		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		2,302.00000	2,313,000		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			2.41000	2.42700			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		1,707.00000	1,545,000		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		1,222.00000	1,059,000		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		2,196.00000	2,033,000		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			9.17600	9.12800			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		9,479.00000	9,849,000		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		9,025.00000	9,394,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Put		9,938.00000	10,307,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			9.26500	9.21500			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		10,106.00000	10,485,000		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		9,653.00000	10,032,000		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		10,562.00000	10,941,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.35600	9.30500			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		4,322.00000	4,702,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		3,918.00000	4,298,000		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		4,728.00000	5,108,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.45100	9.39800			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		3,012.00000	3,401,000		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		2,624.00000	3,013,000		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	3,403.00000	3,791,000		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			13,795.89000	13,888.65000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		3,887.00000	2,959,000	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		1.00000	0,000	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		3,886.00000	2,959,000	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		0.00000	0,000	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		3,887.00000	2,959,000	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			337.04500	337.85100		0.00	0	100.00
TRT1	On	04/08/2011	Index Future			341.69300	342.50700		0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future			1.05240	1.05880	13.78	0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.05	Call		309.00000	274,000	13.78	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.05	Put		221.00000	250,000	13.78	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.10	Call		139.00000	121,000	15.49	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.10	Put		551.00000	597,000	15.49	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.00	Call		643.00000	589,000	13.01	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.00	Put		55.00000	65,000	13.01	0	0.00
YUAN/F	On	19/09/2011	Foreign Exchange Future			1.07140	1.07800	14.11	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		352.00000	327,000	15.30	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.10	Put		572.00000	613,000	15.30	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.15	Call		223.00000	207,000	16.60	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.15	Put		943.00000	993,000	16.60	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.05	Call		564.00000	527,000	14.11	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.05	Put		284.00000	313,000	14.11	0.00	0	0.00
<b>Total for Derivatives :</b>							<b>1,318,566,700.88</b>	<b>183,857</b>	<b>938,908.00</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			5.89000	5.84000			0.00	0	0.00
R157 On 15/09/2015 Spot Bond			7.84000	7.79000			0.00	0	0.00
R186 On 21/12/2026 Spot Bond			9.00000	8.95000			0.00	0	0.00
R189 On 31/03/2013 Spot Bond			1.31500	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			7.42500	7.38000			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			8.46500	8.41000			0.00	0	0.00
R204 On 21/12/2018 Spot Bond			8.63000	8.59000			0.00	0	0.00
R206 On 15/01/2014 Spot Bond			7.10500	7.05000			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			8.69000	8.65000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.74500	8.70000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			9.09000	9.05000			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	2.69000			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>1,318,566,700.88</b>	<b>183,857</b>	<b>938,908.00</b>	