



# Daily MTM Report

Daily summary for: 29/03/2011

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			6.93060	6.94700		14.07	17,028,484.20	2,457	382,990.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		56.00000	52,000	16.86	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		559.00000	571,000	16.86	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		50.00000	46,000	17.14	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		603.00000	615,000	17.14	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		62.00000	58,000	16.58	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		515.00000	527,000	16.58	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		333.00000	320,000	14.64	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		86.00000	89,000	14.64	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		352.00000	362,000	15.47	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		99.00000	93,000	15.47	0.00	0	1,790.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		244.00000	251,000	14.63	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		141.00000	132,000	14.63	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,071.00000	1,086,000	19.93	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		18.00000	17,000	19.93	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		879.00000	893,000	18.82	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		26.00000	24,000	18.82	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		391.00000	401,000	15.75	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		88.00000	82,000	15.75	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		79.00000	73,000	16.03	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		432.00000	442,000	16.03	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		279.00000	287,000	14.91	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		126.00000	118,000	14.91	0.00	0	650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		212.00000	218,000	14.35	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		159.00000	149,000	14.35	0.00	0	150.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		473.00000	484,000	16.30	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		70.00000	65,000	16.30	0.00	0	5,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		182.00000	187,000	14.07	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		179.00000	168,000	14.07	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		370.00000	356,000	14.75	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		73.00000	75,000	14.75	0.00	0	7,200.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		234.00000	222,000	14.30	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		137.00000	141,000	14.30	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		158.00000	163,000	14.18	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		205.00000	194,000	14.18	0.00	0	2,400.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.03120	7.04720		14.82	386,716.00	55	55,425.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		81.00000	78,000	19.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,084.00000	1,097,000	19.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		77.00000	74,000	19.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,130.00000	1,143,000	19.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		86.00000	83,000	18.87	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		1,039.00000	1,052,000	18.87	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		861.00000	873,000	18.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		108.00000	104,000	18.02	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		179.00000	172,000	16.31	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		532.00000	541,000	16.31	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		424.00000	412,000	14.79	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		177.00000	181,000	14.79	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		366.00000	354,000	14.80	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		219.00000	223,000	14.80	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		571.00000	580,000	16.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		168.00000	161,000	16.52	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		691.00000	702,000	17.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		138.00000	133,000	17.16	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		489.00000	476,000	14.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		142.00000	145,000	14.78	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.12770	7.14380		14.93	0.00	0	2,307.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		296.00000	287,000	15.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		502.00000	509,000	15.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		281.00000	273,000	15.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		537.00000	545,000	15.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		312.00000	303,000	15.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		468.00000	475,000	15.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.23160	7.24670		15.40	0.00	0	638.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		545.00000	532,000	15.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		334.00000	336,000	15.23	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		519.00000	507,000	15.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		358.00000	361,000	15.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		572.00000	559,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		311.00000	313,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		564.00000	551,000	15.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		317.00000	319,000	15.20	0.00	0	1,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.18200	9.19670		18.61	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,463.00000	1,463,000	18.61	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,466.00000	1,481,000	18.61	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,446.00000	1,446,000	18.66	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,499.00000	1,514,000	18.66	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,479.00000	1,480,000	18.56	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,432.00000	1,448,000	18.56	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future				6.93060	6.94700		14.07	0.00	0	280.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			14,141.00000	13,248,000	14.63	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			24,441.00000	25,188,000	14.63	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			12,569.00000	11,752,000	14.91	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put			27,869.00000	28,692,000	14.91	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call			15,903.00000	14,932,000	14.35	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put			21,203.00000	21,872,000	14.35	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call			6,997.00000	6,497,000	16.30	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put			47,297.00000	48,437,000	16.30	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future				7.03120	7.04720		14.82	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			26,870.00000	25,934,000	15.03	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		32,150.00000	32,814,000	15.03	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		25,090.00000	24,200,000	15.25	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		35,370.00000	36,080,000	15.25	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		28,783.00000	27,799,000	14.82	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		29,063.00000	29,679,000	14.82	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future			11.06270	11.10960		13.30	29,260,841.50	2,645	26,580.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		75.00000	66,000	15.12	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		815.00000	853,000	15.12	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		68.00000	60,000	15.24	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Put		858.00000	897,000	15.24	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Call		82.00000	73,000	15.01	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Put		772.00000	810,000	15.01	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Call		487.00000	451,000	13.41	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Put		127.00000	138,000	13.41	0.00	0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.45	Put		493.00000	525,000	14.21	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.45	Call		153.00000	138,000	14.21	0.00	0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.55	Call		129.00000	115,000	14.44	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.55	Put		569.00000	602,000	14.44	0.00	0	100.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.95	Call		63.00000	55,000	15.35	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.95	Put		903.00000	942,000	15.35	0.00	0	100.00
£ / R	On 19/09/2011	Foreign Exchange Future			11.20520	11.25160		14.21	112,052.00	10	17,776.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Call		349.00000	331,000	14.82	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Put		597.00000	626,000	14.82	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Call		333.00000	315,000	14.92	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		631.00000	660,000	14.92	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		366.00000	347,000	14.72	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		564.00000	592,000	14.72	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		302.00000	286,000	15.13	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		700.00000	731,000	15.13	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		197.00000	186,000	16.05	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		1,045.00000	1,081,000	16.05	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.33910	11.38600		14.64	0.00	0	452.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		468.00000	449,000	15.14	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		732.00000	760,000	15.14	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		451.00000	433,000	15.23	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		765.00000	794,000	15.23	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		485.00000	465,000	15.06	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		699.00000	726,000	15.06	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		315.00000	301,000	16.07	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,129.00000	1,162,000	16.07	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08420	0.08510		14.91	757.80	9	1,173.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		273.00000	225,000	17.07	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		263.00000	305,000	17.07	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		55.00000	43,000	21.01	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,045.00000	1,123,000	21.01	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,023.00000	936,000	16.41	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		13.00000	16,000	16.41	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08550	0.08640		18.69	0.00	0	70.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		765.00000	693,000	15.42	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		125.00000	143,000	15.42	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		296.00000	262,000	18.69	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		656.00000	712,000	18.69	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,648.00000	1,559,000	15.13	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		8.00000	9,000	15.13	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.73800	9.78400		12.73	97,380.00	10	15,732.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		223.00000	200,000	12.93	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		239.00000	262,000	12.93	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		203.00000	182,000	13.12	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		269.00000	294,000	13.12	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		248.00000	220,000	12.73	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		214.00000	232,000	12.73	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.85600	9.90150		13.52	0.00	0	14,010.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		504.00000	474,000	13.46	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		253.00000	268,000	13.46	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		476.00000	446,000	13.47	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		275.00000	290,000	13.47	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		534.00000	503,000	13.45	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		233.00000	247,000	13.45	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.96500	10.01110		13.74	0.00	0	300.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		577.00000	547,000	13.70	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		366.00000	382,000	13.70	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		550.00000	521,000	13.71	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		389.00000	406,000	13.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		604.00000	574,000	13.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		343.00000	359,000	13.68	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			370.23200	371.04200			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			375.52400	376.34500			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			340.69900	341.38900			0.00	0	1,070.00
ALBI	On	04/08/2011	Index Future			345.56900	346.26800			0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.03350	7.06540	10.18	422,010.00		60	13,275.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		438.00000	410,000	11.49	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		23.00000	27,000	11.49	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		394.00000	367,000	11.33	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		29.00000	34,000	11.33	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		483.00000	454,000	11.65	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		18.00000	21,000	11.65	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.05030	7.08120	10.73	0.00		0	8,570.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		496.00000	470,000	11.30	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		65.00000	70,000	11.30	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		457.00000	432,000	11.23	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		76.00000	82,000	11.23	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		536.00000	510,000	11.37	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		55.00000	60,000	11.37	0.00	0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.06840	7.09860	11.02	0.00		0	0.00
AU\$ / R	On	19/12/2011	Foreign Exchange Future	6.65	Call		541.00000	518,000	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		92.00000	100,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		505.00000	482,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		106.00000	114,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		579.00000	555,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		80.00000	87,000	11.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.03300	8.04400		13.39	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,296.00000	1,275,000	13.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		552.00000	542,000	13.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,267.00000	1,248,000	13.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		573.00000	565,000	13.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,326.00000	1,303,000	12.97	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		532.00000	520,000	12.97	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.09090	7.11490		11.43	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		287.00000	269,000	12.22	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		72.00000	78,000	12.22	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		251.00000	234,000	12.03	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		86.00000	93,000	12.03	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		325.00000	306,000	12.42	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		60.00000	65,000	12.42	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.17620	7.19910		11.17	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		203.00000	192,000	11.43	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		254.00000	266,000	11.43	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		184.00000	174,000	11.57	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		285.00000	298,000	11.57	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		224.00000	212,000	11.30	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		225.00000	236,000	11.30	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.53500	7.58850		14.84	0.00	0	900.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		545.00000	500,000	16.21	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		57.00000	65,000	16.21	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		504.00000	460,000	16.06	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		66.00000	75,000	16.06	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		587.00000	541,000	16.36	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		49.00000	56,000	16.36	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			7.65030	7.70410		15.24	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		351.00000	321,000	15.24	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		297.00000	321,000	15.24	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		326.00000	300,000	15.34	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		322.00000	350,000	15.34	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		376.00000	346,000	15.23	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		272.00000	296,000	15.23	0.00	0	0.00
CRD1 On	05/05/2011	Index Future			154.76100	154.96000			0.00	0	2.00
CRD1 On	04/08/2011	Index Future			156.89400	157.09600			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			341.99800	342.66900			0.00	0	209.00
GOVI	On	05/05/2011	GOVI	349.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Put		63,310.00000	70,020,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Put		63,410.00000	70,120,000		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		63,210.00000	69,920,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI			346.88700	347.56700			0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.00	Put		4,330.00000	11,130,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.01	Put		4,430.00000	11,230,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Put		4,230.00000	11,030,000		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			150.19000	150.19600			0.00	0	61.00
IGOV	On	04/08/2011	Index Future			152.33600	152.34200			0.00	0	0.00
ILBI	On	05/05/2011	Index Future			406.19800	406.21100			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	5.60800				0.00	0	2,001.00
JIBAR FOn	18/05/2011	Jibar Tradeable Future			5.62000	5.64400				0.00	0	3,001.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.65000	5.67200				0.00	0	3,890.00
JIBAR FOn	20/07/2011	Jibar Tradeable Future			5.74000	5.71800				0.00	0	2,000.00
JIBAR FOn	17/08/2011	Jibar Tradeable Future			5.81000	5.76300				0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.93000	5.82800				0.00	0	14,390.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.32000	6.23900				0.00	0	5,591.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.84000	6.80800				0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			7.35000	7.30700				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			7.78000	7.73200				0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			8.13000	8.09300				0.00	0	513.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			8.38000	8.43000				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			333.32500	334.11100			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			338.09000	338.88600			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			7.84400	7.80400		4.50	0.00	0	2,405.00
R157	On	05/05/2011	Bond Future	7.75	Call		597.00000	517,000	4.44	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		818.00000	902,000	4.44	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		695.00000	607,000	4.45	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		711.00000	787,000	4.45	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		508.00000	436,000	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		934.00000	1,026,000	4.43	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		428.00000	364,000	4.42	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,060.00000	1,159,000	4.42	0.00	0	0.00
R157	On	04/08/2011	Bond Future			8.00200	7.95900		4.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		598.00000	547,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,379.00000	2,493,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		660.00000	605,000	4.38	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,245.00000	2,355,000	4.38	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		541.00000	493,000	4.36	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,518.00000	2,635,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.18000	8.13300		4.75	0.00	0	3,694.00
R157	On	03/11/2011	Bond Future	8.25	Call		1,972.00000	1,877,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,551.00000	1,626,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,074.00000	1,976,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,474.00000	1,545,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,873.00000	1,781,000	4.74	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1,632.00000	1,709,000	4.74	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.38000	8.32900		4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,413.00000	2,316,000	4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		1,841.00000	1,915,000	4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,509.00000	2,411,000	4.77	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		1,770.00000	1,843,000	4.77	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,318.00000	2,224,000	4.74	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		1,913.00000	1,990,000	4.74	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157/R'On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R'On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186	On 05/05/2011	Bond Future			8.99000	8.96000		12.25	0.00	0	28,849.00
R186	On 05/05/2011	Bond Future	8.75	Call		1,031.00000	918,000	12.13	0.00	0	0.00
R186	On 05/05/2011	Bond Future	8.75	Put		2,966.00000	3,126,000	12.13	0.00	0	0.00
R186	On 05/05/2011	Bond Future	8.80	Call		1,196.00000	1,073,000	12.15	0.00	0	0.00
R186	On 05/05/2011	Bond Future	8.80	Put		2,666.00000	2,815,000	12.15	0.00	0	0.00
R186	On 05/05/2011	Bond Future	8.70	Call		881.00000	780,000	12.10	0.00	0	0.00
R186	On 05/05/2011	Bond Future	8.70	Put		3,284.00000	3,455,000	12.10	0.00	0	0.00
R186	On 05/05/2011	Bond Future	8.00	Put		9,297.00000	9,560,000	11.83	0.00	0	0.00
R186	On 05/05/2011	Bond Future	8.00	Call		40.00000	31,000	11.83	0.00	0	5,500.00
R186	On 04/08/2011	Bond Future			9.09100	9.06100		12.75	0.00	0	0.00
R186	On 04/08/2011	Bond Future	8.25	Call		889.00000	829,000	12.36	0.00	0	0.00
R186	On 04/08/2011	Bond Future	8.25	Put		8,476.00000	8,683,000	12.36	0.00	0	0.00
R186	On 04/08/2011	Bond Future	8.30	Call		985.00000	919,000	12.38	0.00	0	0.00
R186	On 04/08/2011	Bond Future	8.30	Put		8,083.00000	8,284,000	12.38	0.00	0	0.00
R186	On 04/08/2011	Bond Future	8.20	Call		801.00000	745,000	12.33	0.00	0	0.00
R186	On 04/08/2011	Bond Future	8.20	Put		8,880.00000	9,091,000	12.33	0.00	0	0.00
R186	On 03/11/2011	Bond Future			9.19300	9.16200		12.75	0.00	0	12,982.00
R186	On 03/11/2011	Bond Future	9.00	Call		3,831.00000	3,695,000	12.61	0.00	0	0.00
R186	On 03/11/2011	Bond Future	9.00	Put		5,260.00000	5,394,000	12.61	0.00	0	0.00
R186	On 03/11/2011	Bond Future	9.05	Call		4,035.00000	3,895,000	12.63	0.00	0	0.00
R186	On 03/11/2011	Bond Future	9.05	Put		5,020.00000	5,150,000	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		3,632.00000	3,500,000	12.58	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		5,507.00000	5,646,000	12.58	0.00	0	0.00
R186	On	02/02/2012	Bond Future			9.29700	9.26500		12.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,138.00000	4,007,000	12.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		6,441.00000	6,584,000	12.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,333.00000	4,198,000	12.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		6,196.00000	6,335,000	12.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		3,948.00000	3,821,000	12.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		6,694.00000	6,840,000	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			208.61964	207.30000			0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.30	Call		0.00000	1,320,000		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		0.00000	1,270,000		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		0.00000	1,370,000		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			230.99024	232.00000			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		0.00000	1,010,000		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		0.00000	1,060,000		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		0.00000	960,000		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			7.42900	7.38400		4.00	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,325.00000	1,206,000	4.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		160.00000	185,000	4.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,454.00000	1,331,000	4.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		131.00000	152,000	4.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,200.00000	1,086,000	4.05	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		193.00000	223,000	4.05	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.57400	7.52400		4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		611.00000	554,000	3.88	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,434.00000	1,527,000	3.88	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		671.00000	610,000	3.89	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,343.00000	1,432,000	3.89	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		556.00000	502,000	3.87	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,530.00000	1,626,000	3.87	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.73400	7.68100		3.75	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,740.00000	1,648,000	3.82	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		859.00000	914,000	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		1,828.00000	1,734,000	3.83	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		809.00000	863,000	3.83	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,654.00000	1,564,000	3.80	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		910.00000	967,000	3.80	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.91400	7.85500		4.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,095.00000	2,002,000	4.07	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1,089.00000	1,147,000	4.07	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,176.00000	2,081,000	4.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		1,044.00000	1,100,000	4.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,016.00000	1,924,000	4.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		1,137.00000	1,196,000	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			0.31500	0.31500			8,486,403.00	50	10,539.00
R202	On	05/05/2011	Bond Future	2.05	Call		43,069.00000	43,069,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Call		44,097.00000	44,097,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Call		42,030.00000	42,030,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	05/05/2011	Bond Future			8.46100	8.43100		7.00	0.00	0	517.00
R203	On	05/05/2011	Bond Future	8.25	Call		525.00000	465,000	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		1,401.00000	1,486,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		616.00000	550,000	6.92	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,249.00000	1,328,000	6.92	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		444.00000	390,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,564.00000	1,654,000	6.89	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.60100	8.57000		7.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		652.00000	610,000	6.79	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,336.00000	3,438,000	6.79	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		719.00000	674,000	6.81	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,164.00000	3,263,000	6.81	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		588.00000	549,000	6.76	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,512.00000	3,617,000	6.76	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.75100	8.71900		7.25	0.00	0	1,416.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,748.00000	1,681,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		2,729.00000	2,804,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		1,850.00000	1,781,000	7.17	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		2,606.00000	2,679,000	7.17	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,649.00000	1,584,000	7.12	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		2,856.00000	2,933,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.91400	8.87900		7.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,383.00000	2,308,000	7.14	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		2,935.00000	3,010,000	7.14	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,490.00000	2,413,000	7.16	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		2,828.00000	2,900,000	7.16	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,279.00000	2,206,000	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		3,047.00000	3,123,000	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			8.64000	8.61100	8.00	0.00	0	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		745.00000	670,000	7.91	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,345.00000	1,426,000	7.91	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		862.00000	780,000	7.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,191.00000	1,265,000	7.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		639.00000	571,000	7.89	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,511.00000	1,599,000	7.89	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.77300	8.74200	8.50	0.00	0	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		559.00000	520,000	8.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,528.00000	4,650,000	8.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		618.00000	576,000	8.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		4,313.00000	4,432,000	8.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		504.00000	468,000	8.18	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		4,748.00000	4,873,000	8.18	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.91000	8.87800	8.50	0.00	0	0	1,876.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,256.00000	2,175,000	8.39	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		2,905.00000	2,985,000	8.39	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,378.00000	2,294,000	8.41	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		2,773.00000	2,850,000	8.41	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,137.00000	2,059,000	8.37	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		3,040.00000	3,124,000	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			9.05400	9.02000		8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		2,954.00000	2,865,000	8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		3,052.00000	3,128,000	8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,081.00000	2,990,000	8.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		2,935.00000	3,009,000	8.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		2,830.00000	2,744,000	8.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		3,172.00000	3,252,000	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			7.10000	7.05900		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,142.00000	1,055,000	3.09	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		80.00000	93,000	3.09	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,245.00000	1,156,000	3.10	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		64.00000	74,000	3.10	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,040.00000	956,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		98.00000	113,000	3.07	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.25600	7.21100		3.00	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		491.00000	450,000	2.91	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		957.00000	1,015,000	2.91	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		540.00000	497,000	2.93	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		895.00000	951,000	2.93	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		447.00000	409,000	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		1,024.00000	1,085,000	2.90	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.42800	7.37800		2.75	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,302.00000	1,237,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		565.00000	600,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,367.00000	1,301,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		532.00000	565,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,238.00000	1,175,000	2.79	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		600.00000	636,000	2.79	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.63800	7.58000		2.75	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,441.00000	1,376,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		701.00000	739,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,498.00000	1,432,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		671.00000	707,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,385.00000	1,322,000	2.79	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		733.00000	773,000	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			8.69700	8.65700		9.25	0.00	0	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		719.00000	623,000	9.16	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,618.00000	1,749,000	9.16	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		833.00000	727,000	9.18	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,444.00000	1,566,000	9.18	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		617.00000	530,000	9.14	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,804.00000	1,945,000	9.14	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.81900	8.77800		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		941.00000	869,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,921.00000	4,076,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,027.00000	951,000	9.56	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,720.00000	3,870,000	9.56	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		861.00000	794,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		4,130.00000	4,289,000	9.52	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.94000	8.89700		9.50	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,333.00000	2,221,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		3,128.00000	3,247,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,461.00000	2,344,000	9.42	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		2,985.00000	3,099,000	9.42	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,210.00000	2,101,000	9.37	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		3,278.00000	3,400,000	9.37	0.00	0	0.00
R207	On	02/02/2012	Bond Future			9.06800	9.02400		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,107.00000	2,985,000	9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		3,233.00000	3,340,000	9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,241.00000	3,117,000	9.52	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		3,105.00000	3,211,000	9.52	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		2,976.00000	2,858,000	9.48	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		3,364.00000	3,475,000	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			8.74100	8.70100		10.50	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		676.00000	582,000	10.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,891.00000	2,037,000	10.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		786.00000	682,000	10.42	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,697.00000	1,832,000	10.42	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		577.00000	493,000	10.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,098.00000	2,253,000	10.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.85000	8.80900		10.50	0.00	0	120.00
R208	On	04/08/2011	Bond Future	8.25	Call		916.00000	843,000	10.19	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		4,267.00000	4,434,000	10.19	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,002.00000	924,000	10.21	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		4,047.00000	4,208,000	10.21	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		835.00000	767,000	10.17	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		4,494.00000	4,665,000	10.17	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.96200	8.92000		10.75	0.00	0	5,604.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,420.00000	2,305,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		3,398.00000	3,522,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,553.00000	2,434,000	10.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		3,242.00000	3,362,000	10.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,291.00000	2,179,000	10.61	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		3,559.00000	3,687,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future			9.07800	9.03400		10.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,359.00000	3,230,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		3,549.00000	3,664,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,502.00000	3,370,000	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		3,413.00000	3,526,000	10.63	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,220.00000	3,094,000	10.58	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		3,690.00000	3,808,000	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			9.08000	9.04100		16.25	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		257.00000	209,000	15.91	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		4,574.00000	4,822,000	15.91	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		317.00000	260,000	15.94	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		4,218.00000	4,457,000	15.94	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		207.00000	167,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		4,944.00000	5,200,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			9.15900	9.11800		16.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,110.00000	1,021,000	16.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		6,003.00000	6,220,000	16.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,219.00000	1,124,000	16.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		5,696.00000	5,908,000	16.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		1,011.00000	928,000	16.08	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		6,323.00000	6,546,000	16.08	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		7,517.00000	7,255,000	17.58	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		718.00000	763,000	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			9.23800	9.19700		17.00	0.00	0	1,033.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,321.00000	2,199,000	16.59	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		5,757.00000	5,937,000	16.59	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,466.00000	2,339,000	16.63	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		5,504.00000	5,680,000	16.63	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,183.00000	2,066,000	16.56	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		6,019.00000	6,205,000	16.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.31800	9.27500		16.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,568.00000	3,419,000	16.55	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		5,621.00000	5,785,000	16.55	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,733.00000	3,580,000	16.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		5,406.00000	5,565,000	16.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,407.00000	3,262,000	16.50	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		5,844.00000	6,011,000	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			0.96800	126.00000			0.00	0	0.00
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		0.00000	125,032,000		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		0.00000	125,082,000		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		0.00000	124,982,000		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			1.67200	1.67100			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		2,579.00000	2,574,000		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		2,850.00000	2,844,000		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		2,308.00000	2,302,000		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			2.42700	2.42700			1,452,980.62	14	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	1,707,000		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	1,222,000		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	2,196,000		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			9.12800	9.09900			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		9,255.00000	9,479,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Put		8,800.00000	9,025,000		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		9,713.00000	9,938,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			9.21500	9.18500			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		9,878.00000	10,106,000		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		9,425.00000	9,653,000		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		10,334.00000	10,562,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.30500	9.27400			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		4,089.00000	4,322,000		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		3,686.00000	3,918,000		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		4,496.00000	4,728,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.39800	9.36600			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		2,776.00000	3,012,000		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		2,388.00000	2,624,000		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	3,167.00000	3,403,000		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			13,888.65000	13,951.36000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		4,514.00000	3,887,000	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		0.00000	1,000	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		4,514.00000	3,886,000	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		4,514.00000	3,887,000	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			337.85100	338.51300		0.00	0	100.00
TRT1	On	04/08/2011	Index Future			342.50700	343.17800		0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future			1.05880	1.06130	13.68	0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.05	Call		326.00000	309,000	13.68	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.05	Put		213.00000	221,000	13.68	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.10	Call		149.00000	139,000	15.33	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.10	Put		536.00000	551,000	15.33	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.00	Call		666.00000	643,000	13.02	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.00	Put		53.00000	55,000	13.02	0	0.00
YUAN/F	On	19/09/2011	Foreign Exchange Future			1.07800	1.07990	13.96	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		362.00000	352,000	15.12	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.10	Put		563.00000	572,000	15.12	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.15	Call		229.00000	223,000	16.40	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.15	Put		930.00000	943,000	16.40	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.05	Call		579.00000	564,000	13.96	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.05	Put		280.00000	284,000	13.96	0.00	0	0.00
<b>Total for Derivatives :</b>							<b>57,247,625.12</b>	<b>5,310</b>	<b>815,335.00</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			5.84000	5.80000			0.00	0	0.00
R157 On 15/09/2015 Spot Bond			7.79000	7.75000			0.00	0	0.00
R186 On 21/12/2026 Spot Bond			8.95000	8.92000			0.00	0	0.00
R189 On 31/03/2013 Spot Bond			1.31500	207.29107			0.00	0	0.00
R197 On 07/12/2023 Spot Bond			2.66000	229.51086			0.00	0	0.00
R201 On 21/12/2014 Spot Bond			7.38000	7.33500			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			8.41000	8.38000			0.00	0	0.00
R204 On 21/12/2018 Spot Bond			8.59000	8.56000			0.00	0	0.00
R206 On 15/01/2014 Spot Bond			7.05000	7.01000			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			8.65000	8.61000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.70000	8.66000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			9.05000	9.01000			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			2.69000	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>57,247,625.12</b>	<b>5,310</b>	<b>815,335.00</b>