



Daily MTM Report

Daily summary for: 27/01/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 14/03/2011 Foreign Exchange Future			7.09110	7.13480		13.98	27,974,389.50	3,945	245,425.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		7.00000	6,000	18.31	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		872.00000	915,000	18.31	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		6.00000	5,000	18.55	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		921.00000	964,000	18.55	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		9.00000	7,000	18.07	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		824.00000	866,000	18.07	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,366.00000	1,410,000	20.72	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		1.00000	1,000	20.72	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,365.00000	3,409,000	31.95	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	31.95	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		249.00000	279,000	14.94	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		84.00000	70,000	14.94	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,267.00000	1,311,000	20.24	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		2.00000	2,000	20.24	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		407.00000	444,000	15.90	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	14/03/2011	Foreign Exchange Future	7.50	Call		42.00000	35,000	15.90	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		450.00000	488,000	16.14	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		35.00000	29,000	16.14	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		495.00000	533,000	16.39	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		30.00000	24,000	16.39	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		214.00000	242,000	14.70	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		99.00000	83,000	14.70	0.00	0	9,600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		128.00000	145,000	13.98	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		163.00000	136,000	13.98	0.00	0	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		325.00000	358,000	15.42	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		60.00000	49,000	15.42	0.00	0	65.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		152.00000	175,000	14.22	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		137.00000	116,000	14.22	0.00	0	600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		286.00000	318,000	15.18	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		71.00000	59,000	15.18	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		117.00000	98,000	14.46	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		182.00000	207,000	14.46	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		49.00000	57,000	14.87	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		334.00000	298,000	14.87	0.00	0	8,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.18720	7.23060		14.66	0.00	0	55,621.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		184.00000	171,000	15.82	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		403.00000	434,000	15.82	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		170.00000	158,000	16.05	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		439.00000	471,000	16.05	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		198.00000	184,000	15.59	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	7.40	Put		367.00000	397,000	15.59	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		599.00000	565,000	14.72	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		68.00000	78,000	14.72	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Put		244.00000	264,000	14.66	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Call		275.00000	251,000	14.66	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Put		175.00000	193,000	14.68	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Call		356.00000	330,000	14.68	0.00	0	500.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.29230	7.33630		14.66	0.00	0	12,055.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		160.00000	150,000	17.38	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		874.00000	908,000	17.38	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		152.00000	143,000	17.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		916.00000	951,000	17.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		169.00000	158,000	17.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		833.00000	866,000	17.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.39250	7.43730		14.85	0.00	0	190.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		464.00000	433,000	14.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		377.00000	391,000	14.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		440.00000	410,000	14.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		403.00000	418,000	14.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		488.00000	456,000	14.76	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		351.00000	364,000	14.76	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.37150	9.41270		19.04	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,648.00000	1,621,000	18.87	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,435.00000	1,450,000	18.87	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,631.00000	1,604,000	18.93	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	14/12/2015	Foreign Exchange Future	9.25	Put		1,468.00000	1,483,000	18.93	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,665.00000	1,638,000	18.82	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,402.00000	1,417,000	18.82	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future				7.09110	7.13480		13.98	0.00	0	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call			22,459.00000	19,317,000	14.34	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put			8,979.00000	10,207,000	14.34	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call			19,266.00000	16,325,000	14.16	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put			10,786.00000	12,215,000	14.16	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call			25,893.00000	22,569,000	14.51	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put			7,413.00000	8,459,000	14.51	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future				7.18720	7.23060		14.66	0.00	0	20.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			35,629.00000	32,971,000	14.68	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			17,569.00000	19,251,000	14.68	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			32,759.00000	30,202,000	14.67	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put			19,699.00000	21,482,000	14.67	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call			38,653.00000	35,894,000	14.68	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put			15,593.00000	17,174,000	14.68	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.30670	11.31820		13.83	17,152,263.90	1,517	32,382.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		82.00000	77,000	15.28	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		564.00000	570,000	15.28	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		74.00000	69,000	15.43	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		606.00000	612,000	15.43	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		92.00000	86,000	15.14	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		524.00000	529,000	15.14	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	14/03/2011	Foreign Exchange Future	11.45	Put		306.00000	308,000	14.27	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		174.00000	165,000	14.27	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,247.00000	1,257,000	17.46	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		15.00000	14,000	17.46	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		735.00000	742,000	15.87	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		53.00000	49,000	15.87	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.44950	11.45970		14.17	0.00	0	2,411.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		258.00000	259,000	15.10	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		648.00000	660,000	15.10	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		244.00000	245,000	15.22	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		684.00000	696,000	15.22	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		272.00000	273,000	14.99	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		612.00000	624,000	14.99	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Call		834.00000	826,000	13.93	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Put		124.00000	127,000	13.93	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		387.00000	397,000	14.17	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		397.00000	396,000	14.17	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		357.00000	356,000	14.40	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		447.00000	457,000	14.40	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.59900	11.61070		14.29	0.00	0	2,457.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		582.00000	577,000	14.24	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		471.00000	478,000	14.24	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		557.00000	553,000	14.26	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		496.00000	504,000	14.26	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		607.00000	602,000	14.21	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	11.45	Put		446.00000	453,000	14.21	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		514.00000	510,000	14.38	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		553.00000	561,000	14.38	0.00	0	100.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.73780	11.75020		14.49	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		692.00000	680,000	14.42	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		592.00000	592,000	14.42	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		669.00000	657,000	14.45	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		619.00000	619,000	14.45	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		716.00000	703,000	14.38	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		566.00000	565,000	14.38	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08560	0.08680		15.88	1,883.20	22	542.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		222.00000	165,000	18.69	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		242.00000	305,000	18.69	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		30.00000	19,000	22.74	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,050.00000	1,159,000	22.74	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		986.00000	869,000	17.60	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		6.00000	9,000	17.60	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08680	0.08810		19.44	0.00	0	573.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		561.00000	475,000	18.00	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		251.00000	295,000	18.00	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		205.00000	166,000	20.97	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		895.00000	986,000	20.97	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,336.00000	1,211,000	17.06	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		26.00000	31,000	17.06	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	14/03/2011			9.72900	9.74550		13.07	2,305,773.00	237	17,925.00
€ / R	On	14/03/2011	9.80	Call		159.00000	152,000	13.43	0.00	0	0.00
€ / R	On	14/03/2011	9.80	Put		214.00000	223,000	13.43	0.00	0	0.00
€ / R	On	14/03/2011	9.85	Call		141.00000	134,000	13.61	0.00	0	0.00
€ / R	On	14/03/2011	9.85	Put		246.00000	255,000	13.61	0.00	0	0.00
€ / R	On	14/03/2011	9.75	Call		180.00000	172,000	13.25	0.00	0	0.00
€ / R	On	14/03/2011	9.75	Put		185.00000	193,000	13.25	0.00	0	0.00
€ / R	On	14/03/2011	9.50	Put		91.00000	92,000	13.54	0.00	0	0.00
€ / R	On	14/03/2011	9.50	Call		336.00000	321,000	13.54	0.00	0	10,429.00
€ / R	On	14/03/2011	10.40	Put		688.00000	702,000	15.60	0.00	0	0.00
€ / R	On	14/03/2011	10.40	Call		33.00000	31,000	15.60	0.00	0	14,937.00
€ / R	On	14/03/2011	10.50	Put		780.00000	795,000	15.96	0.00	0	0.00
€ / R	On	14/03/2011	10.50	Call		25.00000	24,000	15.96	0.00	0	4,508.00
€ / R	On	14/03/2011	10.10	Put		428.00000	441,000	14.51	0.00	0	0.00
€ / R	On	14/03/2011	10.10	Call		73.00000	70,000	14.51	0.00	0	100.00
€ / R	On	14/03/2011	9.60	Call		268.00000	254,000	13.31	0.00	0	500.00
€ / R	On	14/03/2011	9.60	Put		123.00000	125,000	13.31	0.00	0	3,000.00
€ / R	On	14/03/2011	10.00	Put		351.00000	362,000	14.15	0.00	0	0.00
€ / R	On	14/03/2011	10.00	Call		96.00000	91,000	14.15	0.00	0	500.00
€ / R	On	13/06/2011			9.84870	9.86560		13.46	0.00	0	7,278.00
€ / R	On	13/06/2011	9.80	Call		356.00000	348,000	13.46	0.00	0	0.00
€ / R	On	13/06/2011	9.80	Put		290.00000	299,000	13.46	0.00	0	0.00
€ / R	On	13/06/2011	9.85	Call		330.00000	323,000	13.46	0.00	0	0.00
€ / R	On	13/06/2011	9.85	Put		314.00000	324,000	13.46	0.00	0	0.00
€ / R	On	13/06/2011	9.75	Call		383.00000	374,000	13.47	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	9.75	Put		267.00000	275,000	13.47	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.97530	9.99430		13.73	49,876.50	5	2,463.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		620.00000	610,000	13.62	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		276.00000	285,000	13.62	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		590.00000	581,000	13.63	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		296.00000	306,000	13.63	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		650.00000	639,000	13.60	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		256.00000	264,000	13.60	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.09280	10.11500		13.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		682.00000	667,000	13.55	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		367.00000	374,000	13.55	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		654.00000	641,000	13.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		389.00000	398,000	13.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		710.00000	695,000	13.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		345.00000	352,000	13.52	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			366.90700	367.04200			0.00	0	30.00
AL7T	On	05/05/2011	Index Future			372.21100	372.65500			0.00	0	0.00
AL7T	On	04/08/2011	Index Future			377.57100	378.02100			0.00	0	0.00
ALBI	On	03/02/2011	Index Future			338.76500	338.85600			721,569,450.00	213	897.00
ALBI	On	05/05/2011	Index Future			343.66200	343.75400			632,338,080.00	184	216.00
ALBI	On	04/08/2011	Index Future			348.61100	349.03500			0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.00360	7.06670		9.81	0.00	0	7,826.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		386.00000	330,000	12.68	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	14/03/2011	Foreign Exchange Future	6.70	Put		19.00000	26,000	12.68	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		341.00000	286,000	12.20	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		24.00000	32,000	12.20	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		432.00000	375,000	13.16	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		15.00000	21,000	13.16	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future			7.01740	7.07960		10.21	0.00	0	825.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		492.00000	441,000	12.40	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		62.00000	74,000	12.40	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		449.00000	400,000	12.09	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		69.00000	83,000	12.09	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		535.00000	482,000	12.71	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		55.00000	65,000	12.71	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.03100	7.09350		10.50	0.00	0	5,840.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		549.00000	499,000	12.19	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		106.00000	118,000	12.19	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		509.00000	461,000	11.98	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		116.00000	130,000	11.98	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		590.00000	539,000	12.40	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		97.00000	108,000	12.40	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.81850	7.84340		12.28	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,102.00000	1,084,000	12.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		559.00000	566,000	12.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,077.00000	1,059,000	12.05	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		584.00000	591,000	12.05	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,128.00000	1,111,000	12.00	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	14/12/2015	Foreign Exchange Future	7.25	Put		535.00000	543,000	12.00	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.12280	7.15130		10.94	0.00	0	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		176.00000	153,000	11.23	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		75.00000	80,000	11.23	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		143.00000	122,000	10.94	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		92.00000	99,000	10.94	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		211.00000	187,000	11.51	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		60.00000	64,000	11.51	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.20380	7.23230		10.65	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		407.00000	383,000	11.28	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		75.00000	79,000	11.28	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		370.00000	346,000	11.18	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		88.00000	92,000	11.18	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		446.00000	421,000	11.39	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		64.00000	67,000	11.39	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.51090	7.56270		14.21	0.00	0	590.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		364.00000	321,000	15.10	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		51.00000	60,000	15.10	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		325.00000	284,000	14.92	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		62.00000	73,000	14.92	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		405.00000	361,000	15.28	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		42.00000	50,000	15.28	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.61900	7.67090		14.69	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		639.00000	594,000	14.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		68.00000	75,000	14.20	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		600.00000	557,000	14.25	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		79.00000	88,000	14.25	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		679.00000	633,000	14.15	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		58.00000	64,000	14.15	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			151.92100	152.00400			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			154.00200	154.08600			0.00	0	0.00
CRD1 On	04/08/2011	Index Future			156.10600	156.19100			0.00	0	0.00
GOVI On	03/02/2011	GOVI			339.56700	339.68600			152,805,150.00	45	166.00
GOVI On	03/02/2011	GOVI	343.00	Call		0.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.00	Put		33,140.00000	34,330,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.01	Call		0.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.01	Put		33,240.00000	34,430,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	342.99	Call		0.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	342.99	Put		33,040.00000	34,230,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI			344.47500	344.59600			155,013,750.00	45	45.00
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		44,040.00000	45,250,000		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		44,140.00000	45,350,000		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		43,940.00000	45,150,000		0.00	0	0.00
GVIX On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	03/02/2011			147.64900	147.67700			0.00	0	9.00
IGOV	On	05/05/2011			149.78400	149.81100			0.00	0	0.00
IGOV	On	04/08/2011			151.94100	151.96800			0.00	0	0.00
ILBI	On	03/02/2011			399.54600	399.47400			0.00	0	17.00
ILBI	On	05/05/2011			405.06800	404.99500			0.00	0	336.00
J157	On	15/09/2015			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	16/02/2011			5.60900	5.59700			0.00	0	5,000.00
JIBAR F	On	16/03/2011			5.64200	5.62200			0.00	0	5,790.00
JIBAR F	On	20/04/2011			5.68000	5.64600			0.00	0	2.00
JIBAR F	On	18/05/2011			5.69700	5.66600			0.00	0	2,000.00
JIBAR F	On	15/06/2011			5.72500	5.70200			0.00	0	3,890.00
JIBAR F	On	20/07/2011			5.79500	5.76900			0.00	0	0.00
JIBAR F	On	21/09/2011			5.98800	5.93200			0.00	0	15,890.00
JIBAR F	On	21/12/2011			6.42900	6.36700			0.00	0	5,290.00
JIBAR F	On	20/03/2012			6.82300	6.77000			0.00	0	290.00
JIBAR F	On	20/06/2012			7.23600	7.17400			0.00	0	2,890.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	19/09/2012	Jibar Tradeable Future			7.67500	7.57500			0.00	500	44,510.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			7.93000	7.88000			0.00	0	390.00
JN02	On 03/02/2011	JNOTE			7.50000	7.50000			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		0.00000	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		0.00000	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		0.00000	750,000,000		0.00	0	0.00
JN05	On 03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
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		0.00000	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		0.00000	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		0.00000	750,000,000		0.00	0	0.00
JN10	On 03/02/2011	JNOTE			7.50000	7.50000			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		0.00000	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	05/05/2011	JNOTE	8.00	Put	0.00000	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	03/02/2011	Index Future			334.07800	334.02700		0.00	0	3.00
OTH1	On	05/05/2011	Index Future			338.90700	338.85500		0.00	0	0.00
OTH1	On	04/08/2011	Index Future			343.78800	344.28300		0.00	0	0.00
R157	On	03/02/2011	Bond Future			7.78100	7.76200	4.25	624,560,059.14	4,911	6,762.00
R157	On	03/02/2011	Bond Future	7.90	Call		704.00000	625,000	4.33	0.00	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		110.00000	113,000	4.33	0.00	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		877.00000	795,000	4.33	0.00	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		69.00000	69,000	4.33	0.00	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		548.00000	474,000	4.32	0.00	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		169.00000	177,000	4.32	0.00	0.00
R157	On	05/05/2011	Bond Future			7.92300	7.90300	4.50	24,441,262.00	200	905.00
R157	On	05/05/2011	Bond Future	7.75	Call		861.00000	821,000	4.50	0.00	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,486.00000	1,528,000	4.50	0.00	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		951.00000	909,000	4.51	0.00	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,371.00000	1,411,000	4.51	0.00	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		776.00000	739,000	4.49	0.00	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,606.00000	1,651,000	4.49	0.00	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		697.00000	663,000	4.47	0.00	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,733.00000	1,780,000	4.47	0.00	0.00
R157	On	04/08/2011	Bond Future			8.08500	8.06300	4.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		639.00000	612,000	4.11	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.50	Put		2,819.00000	2,876,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		699.00000	670,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,683.00000	2,738,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		583.00000	558,000	4.10	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,959.00000	3,018,000	4.10	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.25600	8.23300			578,360,661.97	4,861	3,694.00
R157	On	03/11/2011	Bond Future	8.25	Call		0.00000	0,000		0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		0.00000	22,000		0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		0.00000	158,000		0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		0.00000	0,000		0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		0.00000	0,000		0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		0.00000	201,000		0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.60600	8.62000		11.50	1,238,524,068.60	10,530	25,653.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,585.00000	3,704,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		34.00000	19,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		4,025.00000	4,150,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		19.00000	10,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		3,150.00000	3,262,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		57.00000	35,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		8,773.00000	8,639,000	10.86	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		0.00000	0,000	10.86	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.69100	8.70600		11.75	0.00	0	7,485.00
R186	On	05/05/2011	Bond Future	8.75	Call		3,114.00000	3,176,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,702.00000	2,624,000	11.75	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	05/05/2011	Bond Future	8.80	Call		3,368.00000	3,432,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,491.00000	2,414,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		2,871.00000	2,929,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,927.00000	2,844,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		7,531.00000	7,406,000	11.12	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		621.00000	637,000	11.12	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.78100	8.79600		12.25	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,945.00000	1,980,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		7,133.00000	7,029,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		2,103.00000	2,140,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		6,801.00000	6,700,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		1,793.00000	1,826,000	11.77	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		7,473.00000	7,368,000	11.77	0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.86800	8.84600			1,236,666,366.00	10,530	10,459.00
R186	On	03/11/2011	Bond Future	9.00	Call		0.00000	1,184,000		0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		0.00000	1,628,000		0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		0.00000	738,000		0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.61500	7.59100		3.75	0.00	0	489.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,372.00000	1,291,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		3.00000	3,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,536.00000	1,455,000	3.96	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	03/02/2011	Bond Future	8.05	Put		1.00000	1,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,209.00000	1,127,000	3.94	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		6.00000	5,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.76100	7.73500		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		867.00000	821,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		820.00000	856,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		952.00000	904,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		747.00000	781,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		787.00000	743,000	3.80	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		898.00000	936,000	3.80	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.93100	7.90200		3.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		382.00000	360,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		2,328.00000	2,391,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		422.00000	398,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		2,217.00000	2,279,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		346.00000	325,000	3.61	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		2,443.00000	2,508,000	3.61	0.00	0	0.00
R201	On	03/11/2011	Bond Future			8.11000	8.08000			0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		0.00000	302,000		0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		0.00000	164,000		0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		0.00000	439,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/02/2011	Bond Future			0.45800	0.45700			0.00	0	3,608.00
R202	On	03/02/2011	Bond Future	3.05	Call		58,267.00000	58,238,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.10	Call		59,114.00000	59,085,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.00	Call		57,412.00000	57,383,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.38200	0.38100			0.00	0	6,500.00
R202	On	05/05/2011	Bond Future	2.05	Call		41,132.00000	41,103,000		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		42,160.00000	42,131,000		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		40,093.00000	40,064,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.25900	8.25500		6.50	148,604,378.80	1,439	1,402.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,273.00000	1,243,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		55.00000	45,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,497.00000	1,470,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		33.00000	26,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,060.00000	1,027,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		89.00000	76,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Put		1,332.00000	1,340,000	6.39	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		44.00000	32,000	6.39	0.00	0	1,000.00
R203	On	05/05/2011	Bond Future			8.38200	8.37700		7.00	51,908,490.60	516	516.00

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	Call		1,158.00000	1,140,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,774.00000	1,780,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		1,269.00000	1,250,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,642.00000	1,647,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		1,052.00000	1,035,000	6.87	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,912.00000	1,919,000	6.87	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.51500	8.51000		6.75	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		968.00000	956,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,374.00000	3,385,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,049.00000	1,036,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,216.00000	3,226,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		892.00000	881,000	6.50	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,538.00000	3,550,000	6.50	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.65300	8.62500			143,015,576.21	1,439	1,404.00
R203	On	03/11/2011	Bond Future	8.50	Call		0.00000	0,000		0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		0.00000	687,000		0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		0.00000	0,000		0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		0.00000	462,000		0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		0.00000	0,000		0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		0.00000	912,000		0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.41800	8.41300		7.75	187,908,044.80	1,904	1,914.00
R204	On	03/02/2011	Bond Future	8.50	Call		734.00000	689,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		249.00000	232,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		931.00000	887,000	7.78	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	03/02/2011	Bond Future	8.55	Put		169.00000	153,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		561.00000	516,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		355.00000	337,000	7.72	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.53400	8.52900		8.00	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		1,588.00000	1,567,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,745.00000	1,751,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		1,726.00000	1,704,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,612.00000	1,617,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		1,457.00000	1,436,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,886.00000	1,892,000	7.97	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.65900	8.65400		8.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		910.00000	898,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,419.00000	4,433,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		989.00000	977,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		4,224.00000	4,238,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		835.00000	824,000	7.81	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		4,618.00000	4,634,000	7.81	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.78400	8.76200			188,419,535.36	1,904	1,867.00
R204	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		0.00000	173,000		0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		0.00000	81,000		0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		0.00000	428,000		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	03/02/2011	Bond Future			7.30600	7.29200		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,826.00000	1,790,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		0.00000	0,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		1,953.00000	1,917,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		0.00000	0,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		1,698.00000	1,662,000	3.19	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		0.00000	0,000	3.19	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.46300	7.44800		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		713.00000	691,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		589.00000	602,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		780.00000	756,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		536.00000	548,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		651.00000	630,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		646.00000	661,000	3.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.65700	7.63900		2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		286.00000	275,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,689.00000	1,717,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		314.00000	302,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,606.00000	1,634,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		258.00000	248,000	2.74	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,772.00000	1,801,000	2.74	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.86000	7.83400			0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		0.00000	0,000		0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		0.00000	216,000		0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	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
R206	On	03/11/2011	Bond Future	7.80	Put		0.00000	118,000		0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		0.00000	0,000		0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		0.00000	315,000		0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.51300	8.51200		8.75	55,608,372.00	600	800.00
R207	On	03/02/2011	Bond Future	8.75	Call		1,458.00000	1,437,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		77.00000	62,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		1,715.00000	1,698,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		47.00000	36,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,214.00000	1,189,000	8.87	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		121.00000	102,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.62200	8.62100		9.00	26,795,392.20	285	285.00
R207	On	05/05/2011	Bond Future	8.50	Call		1,439.00000	1,428,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,133.00000	2,127,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		1,572.00000	1,560,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,978.00000	1,972,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		1,314.00000	1,302,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,296.00000	2,290,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.73900	8.73900		9.25	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,263.00000	1,257,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		4,027.00000	4,021,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,362.00000	1,357,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,839.00000	3,834,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,168.00000	1,163,000	8.91	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		4,221.00000	4,216,000	8.91	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	03/11/2011	Bond Future			8.85100	8.82300			55,849,086.00	600	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		0.00000	547,000		0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		0.00000	276,000		0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		0.00000	820,000		0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.52700	8.53600		9.50	509,762,176.00	5,632	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		1,411.00000	1,440,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		104.00000	77,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		1,674.00000	1,711,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		65.00000	46,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,163.00000	1,184,000	9.64	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		159.00000	124,000	9.64	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.62400	8.63400		10.00	7,958,046.60	90	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		1,466.00000	1,484,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,279.00000	2,236,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		1,604.00000	1,623,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,112.00000	2,071,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		1,336.00000	1,352,000	9.97	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,454.00000	2,410,000	9.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.72700	8.73700		10.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,331.00000	1,345,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		4,260.00000	4,215,000	9.65	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	04/08/2011	Bond Future	8.30	Call		1,437.00000	1,452,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		4,059.00000	4,015,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,230.00000	1,243,000	9.61	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		4,466.00000	4,420,000	9.61	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.82900	8.81300			493,467,842.56	5,632	5,584.00
R208	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		0.00000	456,000		0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		0.00000	167,000		0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		0.00000	747,000		0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.55500	8.56800		15.25	127,051,538.46	1,617	20,900.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,463.00000	3,562,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		19.00000	11,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,836.00000	3,939,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		10.00000	6,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,090.00000	3,185,000	15.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		32.00000	19,000	15.75	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.61700	8.63000		16.25	0.00	0	200.00
R209	On	05/05/2011	Bond Future	8.50	Call		2,050.00000	2,085,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,124.00000	3,053,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		2,238.00000	2,276,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,896.00000	2,828,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		1,870.00000	1,903,000	15.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/05/2011	Bond Future	8.45	Put		3,364.00000	3,291,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.68200	8.69500		16.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		2,796.00000	2,834,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,396.00000	4,329,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		2,982.00000	3,022,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,167.00000	4,102,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		2,616.00000	2,653,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,635.00000	4,567,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		10,713.00000	10,800,000	17.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		622.00000	604,000	17.50	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.74400	8.71800			122,356,045.35	1,617	1,089.00
R209	On	03/11/2011	Bond Future	8.75	Call		0.00000	48,000		0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		0.00000	445,000		0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		0.00000	353,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future			1.02400	1.02300			0.00	0	2.00
R210	On	03/02/2011	Bond Future	3.10	Call		31,346.00000	31,328,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.15	Call		31,978.00000	31,960,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.05	Call		30,709.00000	30,691,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.05	Put		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
R211	On	03/02/2011	Bond Future			1.78800	1.82500			0.00	0	589.00
R211	On	03/02/2011	Bond Future	2.50	Call		3,806.00000	4,020,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.55	Call		4,082.00000	4,295,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.45	Call		3,530.00000	3,743,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future			2.52100	2.52000			0.00	0	2,518.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,518.00000	4,508,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.05	Call		4,975.00000	4,965,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Call		4,058.00000	4,048,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future			2.43400	2.43300			0.00	0	1,345.00
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		1,765.00000	1,774,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.30	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.30	Put		1,279.00000	1,289,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.20	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.20	Put		2,253.00000	2,262,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future			8.62600	8.64400			0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.00	Put		5,628.00000	5,478,000		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	03/02/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.05	Put		5,171.00000	5,021,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	7.95	Put		6,088.00000	5,938,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.69500	8.71300			0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Put		6,175.00000	6,027,000		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		5,720.00000	5,572,000		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		6,633.00000	6,485,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.76700	8.78700			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		6,750.00000	6,588,000		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		6,297.00000	6,135,000		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		7,206.00000	7,044,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.84000	8.81300			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		0.00000	725,000		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		0.00000	321,000		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		0.00000	1,131,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	14/03/2011	Foreign Exchange Future			14,035.10000	14,101.26000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		5,013.00000	4,351,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		5,013.00000	4,351,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		1.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		5,013.00000	4,351,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			14,222.03000	14,290.51000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		7,905.00000	7,220,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		7,905.00000	7,220,000		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		7,905.00000	7,220,000		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	03/02/2011	Index Future			335.64800	335.98700			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			340.24500	340.58800			0.00	0	0.00
TRT1	On	04/08/2011	Index Future			344.89300	345.24000			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.07590	1.08190		14.47	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		397.00000	352,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		78.00000	93,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		140.00000	116,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		321.00000	357,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		832.00000	771,000	13.00	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 14/03/2011 Foreign Exchange Future	1.00	Put		13.00000	12,000	13.00	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future			1.09190	1.09800		14.31	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.05	Call		644.00000	602,000	13.50	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.05	Put		164.00000	183,000	13.50	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.10	Call		372.00000	344,000	14.31	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.10	Put		392.00000	425,000	14.31	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.00	Call		1,033.00000	982,000	13.42	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.00	Put		53.00000	63,000	13.42	0.00	0	0.00

Total for Derivatives : **7,530,467,558.75** **61,020** **813,056.00**

i-Bonds

CGR5 On 23/07/2011 Spot Bond			15.67900	15.67900			0.00	0	0.00
R155 On 31/08/2011 Spot Bond			6.34000	6.31500			0.00	0	0.00
R157 On 15/09/2015 Spot Bond			7.77000	7.74500			0.00	0	0.00
R186 On 21/12/2026 Spot Bond			8.60000	8.61000			0.00	0	0.00
R189 On 31/03/2013 Spot Bond			211.43594	211.35393			0.00	0	0.00
R197 On 07/12/2023 Spot Bond			226.87076	226.75193			0.00	0	0.00
R201 On 21/12/2014 Spot Bond			7.60500	7.57500			0.00	0	0.00
R202 On 07/12/2033 Spot Bond			2.73000	2.73000			0.00	0	0.00
R203 On 15/09/2017 Spot Bond			8.25000	8.24000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	21/12/2018	Spot Bond			8.41000	8.40000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.29500	7.27500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.50500	8.50000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.52000	8.52500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.55000	8.56000			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			2.15000	2.19000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.71000	2.71000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.00000	8.00000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:									7,530,467,558.75	61,020	813,056.00	