



Daily MTM Report

Daily summary for: 28/01/2011

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			7.15770	7.09110		13.79	41,178,248.10	5,753	244,702.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		6.00000	7,000	17.78	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		915.00000	849,000	17.78	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		5.00000	6,000	18.02	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		964.00000	898,000	18.02	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		7.00000	8,000	17.55	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		866.00000	800,000	17.55	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,410.00000	1,343,000	20.13	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		1.00000	1,000	20.13	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,409.00000	3,342,000	31.32	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	31.32	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		279.00000	228,000	14.49	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		70.00000	86,000	14.49	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,311.00000	1,244,000	19.66	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		2.00000	2,000	19.66	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		444.00000	385,000	15.43	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		35.00000	43,000	15.43	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		488.00000	428,000	15.67	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		29.00000	36,000	15.67	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		533.00000	472,000	15.90	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		24.00000	30,000	15.90	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		242.00000	194,000	14.26	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		83.00000	102,000	14.26	0.00	0	9,600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		145.00000	112,000	13.99	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		136.00000	170,000	13.99	0.00	0	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		358.00000	303,000	14.96	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		49.00000	61,000	14.96	0.00	0	65.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		175.00000	134,000	13.79	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		116.00000	142,000	13.79	0.00	0	600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		318.00000	265,000	14.73	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		59.00000	73,000	14.73	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		98.00000	121,000	14.02	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		207.00000	163,000	14.02	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		57.00000	42,000	15.02	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		298.00000	350,000	15.02	0.00	0	8,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.25570	7.18720		14.50	36,416,358.30	5,019	55,877.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		171.00000	189,000	15.39	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		434.00000	383,000	15.39	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		158.00000	175,000	15.61	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		471.00000	419,000	15.61	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		184.00000	205,000	15.17	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		397.00000	349,000	15.17	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		565.00000	619,000	14.60	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		78.00000	63,000	14.60	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Put		264.00000	228,000	14.51	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Call		251.00000	284,000	14.51	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Put		193.00000	163,000	14.54	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Call		330.00000	369,000	14.54	0.00	0	500.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.36260	7.29230		14.78	0.00	0	12,055.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		150.00000	165,000	17.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		908.00000	852,000	17.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		143.00000	156,000	17.35	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		951.00000	893,000	17.35	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		158.00000	173,000	17.01	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		866.00000	810,000	17.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.46630	7.39250		14.96	0.00	0	190.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		433.00000	476,000	14.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		391.00000	360,000	14.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		410.00000	451,000	14.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		418.00000	385,000	14.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		456.00000	501,000	14.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		364.00000	335,000	14.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.43860	9.37150		18.92	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,621.00000	1,642,000	18.63	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,450.00000	1,403,000	18.63	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,604.00000	1,624,000	18.69	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		1,483.00000	1,435,000	18.69	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,638.00000	1,659,000	18.58	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,417.00000	1,370,000	18.58	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future				7.15770	7.09110		13.79	0.00	0	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call			19,317.00000	23,529,000	14.40	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put			10,207.00000	7,759,000	14.40	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call			16,325.00000	20,161,000	14.20	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put			12,215.00000	9,391,000	14.20	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call			22,569.00000	27,133,000	14.61	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put			8,459.00000	6,363,000	14.61	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future				7.25570	7.18720		14.50	0.00	0	20.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			32,971.00000	36,914,000	14.54	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			19,251.00000	16,344,000	14.54	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			30,202.00000	33,926,000	14.53	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put			21,482.00000	18,356,000	14.53	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call			35,894.00000	40,055,000	14.55	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put			17,174.00000	14,485,000	14.55	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.36460	11.30670		13.70	9,364,430.40	824	32,396.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		77.00000	87,000	15.12	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		570.00000	522,000	15.12	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		69.00000	77,000	15.26	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		612.00000	562,000	15.26	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		86.00000	97,000	14.98	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		529.00000	482,000	14.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		308.00000	271,000	14.12	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		165.00000	186,000	14.12	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,257.00000	1,200,000	17.25	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		14.00000	15,000	17.25	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		742.00000	690,000	15.69	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		49.00000	55,000	15.69	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.50990	11.44950		13.77	0.00	0	2,411.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		259.00000	276,000	14.92	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		660.00000	616,000	14.92	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		245.00000	261,000	15.04	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		696.00000	651,000	15.04	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		273.00000	291,000	14.81	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		624.00000	581,000	14.81	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Call		826.00000	871,000	13.81	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Put		127.00000	111,000	13.81	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		397.00000	362,000	14.00	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		396.00000	422,000	14.00	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		356.00000	380,000	14.23	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		457.00000	420,000	14.23	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.66250	11.59900		13.97	0.00	0	2,457.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		577.00000	602,000	13.97	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		478.00000	440,000	13.97	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		553.00000	579,000	14.06	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		504.00000	467,000	14.06	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		602.00000	628,000	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
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		453.00000	416,000	13.96	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		510.00000	537,000	14.25	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		561.00000	525,000	14.25	0.00	0	100.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.80530	11.73780		14.20	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		680.00000	707,000	14.20	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		592.00000	552,000	14.20	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		657.00000	685,000	14.28	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		619.00000	580,000	14.28	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		703.00000	732,000	14.18	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		565.00000	527,000	14.18	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08700	0.08560		15.51	870.00	10	552.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		165.00000	218,000	17.88	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		305.00000	218,000	17.88	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		19.00000	25,000	21.98	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,159.00000	1,025,000	21.98	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		869.00000	1,004,000	17.36	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		9.00000	4,000	17.36	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08830	0.08680		18.81	0.00	0	573.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		475.00000	558,000	17.55	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		295.00000	228,000	17.55	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		166.00000	196,000	20.37	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		986.00000	866,000	20.37	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,211.00000	1,353,000	17.37	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		31.00000	23,000	17.37	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			9.80720	9.72900		13.07	15,926,892.80	1,624	17,399.00
€ / R	On	14/03/2011	9.80	Call		152.00000	183,000	13.07	0.00	0	0.00
€ / R	On	14/03/2011	9.80	Put		223.00000	176,000	13.07	0.00	0	0.00
€ / R	On	14/03/2011	9.85	Call		134.00000	162,000	13.25	0.00	0	0.00
€ / R	On	14/03/2011	9.85	Put		255.00000	205,000	13.25	0.00	0	0.00
€ / R	On	14/03/2011	9.75	Call		172.00000	211,000	13.21	0.00	0	0.00
€ / R	On	14/03/2011	9.75	Put		193.00000	154,000	13.21	0.00	0	0.00
€ / R	On	14/03/2011	9.50	Put		92.00000	73,000	13.92	0.00	0	0.00
€ / R	On	14/03/2011	9.50	Call		321.00000	380,000	13.92	0.00	0	10,429.00
€ / R	On	14/03/2011	10.40	Put		702.00000	630,000	15.21	0.00	0	0.00
€ / R	On	14/03/2011	10.40	Call		31.00000	37,000	15.21	0.00	0	14,937.00
€ / R	On	14/03/2011	10.50	Put		795.00000	721,000	15.56	0.00	0	0.00
€ / R	On	14/03/2011	10.50	Call		24.00000	28,000	15.56	0.00	0	4,508.00
€ / R	On	14/03/2011	10.10	Put		441.00000	377,000	14.14	0.00	0	0.00
€ / R	On	14/03/2011	10.10	Call		70.00000	84,000	14.14	0.00	0	100.00
€ / R	On	14/03/2011	9.60	Call		254.00000	307,000	13.63	0.00	0	500.00
€ / R	On	14/03/2011	9.60	Put		125.00000	100,000	13.63	0.00	0	3,000.00
€ / R	On	14/03/2011	10.00	Put		362.00000	303,000	13.78	0.00	0	0.00
€ / R	On	14/03/2011	10.00	Call		91.00000	110,000	13.78	0.00	0	500.00
€ / R	On	13/06/2011			9.92870	9.84870		13.40	0.00	0	7,278.00
€ / R	On	13/06/2011	9.80	Call		348.00000	391,000	13.43	0.00	0	0.00
€ / R	On	13/06/2011	9.80	Put		299.00000	262,000	13.43	0.00	0	0.00
€ / R	On	13/06/2011	9.85	Call		323.00000	364,000	13.41	0.00	0	0.00
€ / R	On	13/06/2011	9.85	Put		324.00000	285,000	13.41	0.00	0	0.00
€ / R	On	13/06/2011	9.75	Call		374.00000	419,000	13.44	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		275.00000	240,000	13.44	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.05620	9.97530		13.61	50,281.00	5	2,463.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		610.00000	659,000	13.52	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		285.00000	253,000	13.52	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		581.00000	628,000	13.53	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		306.00000	272,000	13.53	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		639.00000	690,000	13.51	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		264.00000	234,000	13.51	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.17680	10.09280		13.55	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		667.00000	714,000	13.39	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		374.00000	337,000	13.39	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		641.00000	685,000	13.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		398.00000	358,000	13.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		695.00000	743,000	13.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		352.00000	316,000	13.36	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			365.08700	366.90700			0.00	0	30.00
AL7T	On	05/05/2011	Index Future			370.36400	372.21100			0.00	0	0.00
AL7T	On	04/08/2011	Index Future			375.69800	377.57100			0.00	0	0.00
ALBI	On	03/02/2011	Index Future			337.02200	338.76500			3,899,344,540.00	1,157	299.00
ALBI	On	05/05/2011	Index Future			341.89400	343.66200			2,147,094,320.00	628	814.00
ALBI	On	04/08/2011	Index Future			346.81800	348.61100			0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.10210	7.00360		9.77	0.00	0	7,826.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		330.00000	420,000	13.64	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		26.00000	18,000	13.64	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		286.00000	374,000	13.15	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		32.00000	22,000	13.15	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		375.00000	467,000	14.12	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		21.00000	15,000	14.12	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future			7.11710	7.01740		10.16	1,565,762.00	220	1,005.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		441.00000	526,000	12.96	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		74.00000	59,000	12.96	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		400.00000	483,000	12.65	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		83.00000	66,000	12.65	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		482.00000	570,000	13.27	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		65.00000	53,000	13.27	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.13160	7.03100		10.48	0.00	0	5,840.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		499.00000	584,000	12.73	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		118.00000	102,000	12.73	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		461.00000	544,000	12.50	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		130.00000	112,000	12.50	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		539.00000	625,000	12.95	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		108.00000	93,000	12.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.90590	7.81850		12.30	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,084.00000	1,145,000	12.07	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		566.00000	539,000	12.07	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,059.00000	1,118,000	12.09	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		591.00000	562,000	12.09	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,111.00000	1,172,000	12.05	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		543.00000	516,000	12.05	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.18700	7.12280		11.10	0.00	0	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		153.00000	200,000	11.95	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		80.00000	63,000	11.95	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		122.00000	165,000	11.67	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		99.00000	78,000	11.67	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		187.00000	237,000	12.24	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		64.00000	50,000	12.24	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.26980	7.20380		10.55	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		383.00000	435,000	11.48	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		79.00000	65,000	11.48	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		346.00000	396,000	11.35	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		92.00000	76,000	11.35	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		421.00000	476,000	11.61	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		67.00000	56,000	11.61	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.59940	7.51090		13.32	0.00	0	1,390.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		321.00000	382,000	13.96	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		60.00000	33,000	13.96	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		284.00000	339,000	13.64	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		73.00000	40,000	13.64	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		361.00000	426,000	14.28	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		50.00000	27,000	14.28	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.70970	7.61900		14.15	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		594.00000	670,000	14.39	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		75.00000	60,000	14.39	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		557.00000	630,000	14.36	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		88.00000	70,000	14.36	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		633.00000	712,000	14.41	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		64.00000	52,000	14.41	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			151.49200	151.92100			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			153.56700	154.00200			0.00	0	0.00
CRD1 On	04/08/2011	Index Future			155.66600	156.10600			0.00	0	0.00
GOVI On	03/02/2011	GOVI			337.89100	339.56700			327,754,270.00	97	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		34,330.00000	51,090,000		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		34,430.00000	51,190,000		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		34,230.00000	50,990,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI			342.77500	344.47500			476,457,250.00	139	139.00
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		45,250.00000	62,250,000		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		45,350.00000	62,350,000		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		45,150.00000	62,150,000		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			147.62600	147.64900			0.00	0	9.00
IGOV	On	05/05/2011			149.76000	149.78400			0.00	0	0.00
IGOV	On	04/08/2011			151.91700	151.94100			0.00	0	0.00
ILBI	On	03/02/2011			399.53600	399.54600			0.00	0	17.00
ILBI	On	05/05/2011			405.06000	405.06800			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			5.63900	5.60900			0.00	0	5,000.00
JIBAR F	On	16/03/2011			5.69200	5.64200			0.00	0	5,790.00
JIBAR F	On	20/04/2011			5.73800	5.68000			0.00	0	2.00
JIBAR F	On	18/05/2011			5.77600	5.69700			0.00	0	2,000.00
JIBAR F	On	15/06/2011			5.81900	5.72500			0.00	0	3,890.00
JIBAR F	On	20/07/2011			5.88600	5.79500			0.00	0	0.00
JIBAR F	On	21/09/2011			6.03000	5.98800			0.00	0	15,890.00
JIBAR F	On	21/12/2011			6.49100	6.42900			0.00	0	5,290.00
JIBAR F	On	20/03/2012			6.94000	6.82300			0.00	500	790.00
JIBAR F	On	20/06/2012			7.37700	7.23600			0.00	750	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			7.80100	7.67500			0.00	750	44,510.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			8.14000	7.93000			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		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
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		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 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		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

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		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	03/02/2011	Index Future			331.98600	334.07800		0.00	0	3.00
OTH1	On	05/05/2011	Index Future			336.78500	338.90700		0.00	0	0.00
OTH1	On	04/08/2011	Index Future			341.63600	343.78800		0.00	0	0.00
R157	On	03/02/2011	Bond Future			7.86000	7.78100	4.25	0.00	0	6,762.00
R157	On	03/02/2011	Bond Future	7.90	Call		625.00000	375,000	4.33	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		113.00000	203,000	4.33	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		795.00000	515,000	4.33	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		69.00000	129,000	4.33	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		474.00000	259,000	4.32	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		177.00000	302,000	4.32	0	0.00
R157	On	05/05/2011	Bond Future			8.00800	7.92300	4.50	0.00	0	905.00
R157	On	05/05/2011	Bond Future	7.75	Call		821.00000	684,000	4.50	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,528.00000	1,736,000	4.50	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		909.00000	762,000	4.51	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,411.00000	1,609,000	4.51	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		739.00000	611,000	4.49	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,651.00000	1,868,000	4.49	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		663.00000	544,000	4.47	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,780.00000	2,007,000	4.47	0	0.00
R157	On	04/08/2011	Bond Future			8.17600	8.08500	4.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		612.00000	519,000	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		2,876.00000	3,130,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		670.00000	570,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,738.00000	2,986,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		558.00000	471,000	4.10	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		3,018.00000	3,278,000	4.10	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.35500	8.25600			0.00	0	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		22.00000	376,000		0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		158.00000	0,000		0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		0.00000	197,000		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		201.00000	555,000		0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.70100	8.60600		11.50	0.00	0	25,653.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,704.00000	2,823,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		19.00000	43,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		4,150.00000	3,258,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		10.00000	23,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		3,262.00000	2,399,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		35.00000	77,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		8,639.00000	9,544,000	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			8.78900	8.69100		11.75	88,803,255.00	750	8,235.00
R186	On	05/05/2011	Bond Future	8.75	Call		3,176.00000	2,687,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,624.00000	3,050,000	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		3,432.00000	2,921,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,414.00000	2,819,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		2,929.00000	2,464,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,844.00000	3,295,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		7,406.00000	8,168,000	11.12	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		637.00000	483,000	11.12	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.88200	8.78100		12.25	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,980.00000	1,687,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		7,029.00000	7,662,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		2,140.00000	1,832,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		6,700.00000	7,317,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		1,826.00000	1,551,000	11.77	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		7,368.00000	8,018,000	11.77	0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.97200	8.86800			0.00	0	10,459.00
R186	On	03/11/2011	Bond Future	9.00	Call		1,184.00000	250,000		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		1,628.00000	694,000		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		738.00000	0,000		0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		0.00000	197,000		0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.69400	7.61500		3.75	0.00	0	489.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,291.00000	1,028,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		3.00000	6,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,455.00000	1,190,000	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	2,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,127.00000	868,000	3.94	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		5.00000	12,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.84600	7.76100		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		821.00000	690,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		856.00000	993,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		904.00000	765,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		781.00000	910,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		743.00000	621,000	3.80	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		936.00000	1,082,000	3.80	0.00	0	0.00
R201	On	04/08/2011	Bond Future			8.02400	7.93100		3.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		360.00000	299,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		2,391.00000	2,604,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		398.00000	332,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		2,279.00000	2,486,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		325.00000	268,000	3.61	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		2,508.00000	2,724,000	3.61	0.00	0	0.00
R201	On	03/11/2011	Bond Future			8.21200	8.11000			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		302.00000	580,000		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		164.00000	443,000		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		439.00000	718,000		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			0.46700	0.45800			0.00	0	3,608.00
R202	On	03/02/2011	Bond Future	3.05	Call		58,238.00000	57,977,000		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		59,085.00000	58,824,000		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		57,383.00000	57,121,000		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			0.39100	0.38200			0.00	0	6,500.00
R202	On	05/05/2011	Bond Future	2.05	Call		41,103.00000	40,841,000		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		42,131.00000	41,869,000		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		40,064.00000	39,802,000		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			8.34800	8.25900		6.50	0.00	0	1,402.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,243.00000	846,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		45.00000	92,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,470.00000	1,054,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		26.00000	54,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,027.00000	656,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		76.00000	150,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Put		1,340.00000	1,758,000	6.39	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		32.00000	6,000	6.39	0.00	0	1,000.00
R203	On	05/05/2011	Bond Future			8.47600	8.38200		7.00	0.00	0	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		1,140.00000	946,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,780.00000	2,039,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		1,250.00000	1,045,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,647.00000	1,895,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		1,035.00000	854,000	6.87	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,919.00000	2,190,000	6.87	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.61400	8.51500		6.75	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		956.00000	815,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,385.00000	3,703,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,036.00000	886,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,226.00000	3,535,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		881.00000	747,000	6.50	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,550.00000	3,875,000	6.50	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.75700	8.65300			0.00	0	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		687.00000	1,150,000		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		462.00000	925,000		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		912.00000	1,375,000		0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.48700	8.41800		7.75	0.00	0	1,914.00
R204	On	03/02/2011	Bond Future	8.50	Call		689.00000	427,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		232.00000	355,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		887.00000	590,000	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		153.00000	241,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		516.00000	294,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		337.00000	500,000	7.72	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.60600	8.53400		8.00	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		1,567.00000	1,375,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,751.00000	1,948,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		1,704.00000	1,502,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,617.00000	1,804,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		1,436.00000	1,254,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,892.00000	2,099,000	7.97	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.73500	8.65900		8.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		898.00000	789,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,433.00000	4,721,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		977.00000	861,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		4,238.00000	4,519,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		824.00000	722,000	7.81	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		4,634.00000	4,929,000	7.81	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.86300	8.78400			0.00	0	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		173.00000	573,000		0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		81.00000	0,000		0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		0.00000	319,000		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		428.00000	828,000		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			7.38000	7.30600		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,790.00000	1,597,000	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		1,917.00000	1,724,000	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		1,662.00000	1,469,000	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			7.54500	7.46300		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		691.00000	589,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		602.00000	697,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		756.00000	649,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		548.00000	637,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		630.00000	534,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		661.00000	761,000	3.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.74800	7.65700		2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		275.00000	229,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,717.00000	1,869,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		302.00000	253,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,634.00000	1,782,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		248.00000	206,000	2.74	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,801.00000	1,957,000	2.74	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.96200	7.86000			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		216.00000	417,000		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		118.00000	318,000		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		315.00000	515,000		0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.59700	8.51300		8.75	0.00	0	800.00
R207	On	03/02/2011	Bond Future	8.75	Call		1,437.00000	1,001,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		62.00000	116,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		1,698.00000	1,241,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		36.00000	69,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,189.00000	782,000	8.87	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		102.00000	185,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.70900	8.62200		9.00	0.00	0	285.00
R207	On	05/05/2011	Bond Future	8.50	Call		1,428.00000	1,210,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,127.00000	2,404,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		1,560.00000	1,329,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,972.00000	2,236,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		1,302.00000	1,097,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,290.00000	2,580,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.83000	8.73900		9.25	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,257.00000	1,092,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		4,021.00000	4,359,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,357.00000	1,182,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,834.00000	4,162,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,163.00000	1,006,000	8.91	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		4,216.00000	4,562,000	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			8.94600	8.85100			0.00	0	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		547.00000	1,059,000		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		276.00000	787,000		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		820.00000	1,331,000		0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.61100	8.52700		9.50	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		1,440.00000	989,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		77.00000	143,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		1,711.00000	1,235,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		46.00000	87,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,184.00000	766,000	9.64	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		124.00000	223,000	9.64	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.71200	8.62400		10.00	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		1,484.00000	1,251,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,236.00000	2,532,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		1,623.00000	1,377,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,071.00000	2,354,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		1,352.00000	1,133,000	9.97	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,410.00000	2,720,000	9.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.81800	8.72700		10.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,345.00000	1,167,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		4,215.00000	4,571,000	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		1,452.00000	1,264,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		4,015.00000	4,361,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,243.00000	1,074,000	9.61	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		4,420.00000	4,786,000	9.61	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.92300	8.82900			0.00	0	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		456.00000	995,000		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		167.00000	706,000		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		747.00000	1,285,000		0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.64900	8.55500		15.25	0.00	0	20,900.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,562.00000	2,801,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		11.00000	23,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,939.00000	3,172,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		6.00000	12,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,185.00000	2,433,000	15.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		19.00000	40,000	15.75	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.71400	8.61700		16.25	0.00	0	200.00
R209	On	05/05/2011	Bond Future	8.50	Call		2,085.00000	1,733,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,053.00000	3,489,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		2,276.00000	1,903,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,828.00000	3,243,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		1,903.00000	1,572,000	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		3,291.00000	3,748,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.78200	8.68200		16.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		2,834.00000	2,475,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,329.00000	4,772,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		3,022.00000	2,648,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,102.00000	4,529,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		2,653.00000	2,308,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,567.00000	5,024,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		10,800.00000	10,095,000	17.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		604.00000	700,000	17.50	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.84700	8.74400			0.00	0	1,089.00
R209	On	03/11/2011	Bond Future	8.75	Call		48.00000	0,000		0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		0.00000	768,000		0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		445.00000	0,000		0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		0.00000	370,000		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		353.00000	1,168,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future			1.02400	1.02400			0.00	0	2.00
R210	On	03/02/2011	Bond Future	3.10	Call		31,328.00000	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		31,960.00000	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		30,691.00000	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			1.77800	1.78800			0.00	0	589.00
R211	On	03/02/2011	Bond Future	2.50	Call		4,020.00000	4,078,000		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		4,295.00000	4,353,000		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		3,743.00000	3,801,000		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			2.52200	2.52100			0.00	0	2,518.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,508.00000	4,498,000		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		4,965.00000	4,955,000		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		4,048.00000	4,038,000		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	2.43400			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		1,774.00000	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		1,289.00000	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		2,262.00000	2,262,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future			8.72000	8.62600			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		5,478.00000	6,256,000		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		5,021.00000	5,800,000		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		5,938.00000	6,717,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.79200	8.69500			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		6,027.00000	6,819,000		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		5,572.00000	6,365,000		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		6,485.00000	7,278,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.86700	8.76700			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		6,588.00000	7,393,000		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		6,135.00000	6,940,000		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		7,044.00000	7,849,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.94300	8.84000			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		725.00000	1,542,000		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		321.00000	1,139,000		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		1,131.00000	1,949,000		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			14,164.59000	14,035.10000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		4,351.00000	5,646,000	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		4,351.00000	5,646,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		4,351.00000	5,646,000	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			14,356.32000	14,222.03000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		7,220.00000	8,563,000		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		7,220.00000	8,563,000		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		7,220.00000	8,563,000		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			334.19300	335.64800			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			338.77100	340.24500			0.00	0	0.00
TRT1	On	04/08/2011	Index Future			343.40000	344.89300			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.08550	1.07590		14.04	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		352.00000	421,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		93.00000	66,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		116.00000	150,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		357.00000	295,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		771.00000	865,000	14.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FOn 14/03/2011 Foreign Exchange Future	1.00	Put		12.00000	10,000	14.00	0.00	0	0.00
YUAN/FOn 13/06/2011 Foreign Exchange Future			1.10180	1.09190		14.07	0.00	0	0.00
YUAN/FOn 13/06/2011 Foreign Exchange Future	1.05	Call		602.00000	670,000	13.46	0.00	0	0.00
YUAN/FOn 13/06/2011 Foreign Exchange Future	1.05	Put		183.00000	152,000	13.46	0.00	0	0.00
YUAN/FOn 13/06/2011 Foreign Exchange Future	1.10	Call		344.00000	386,000	14.07	0.00	0	0.00
YUAN/FOn 13/06/2011 Foreign Exchange Future	1.10	Put		425.00000	368,000	14.07	0.00	0	0.00
YUAN/FOn 13/06/2011 Foreign Exchange Future	1.00	Call		982.00000	1,066,000	13.30	0.00	0	0.00
YUAN/FOn 13/06/2011 Foreign Exchange Future	1.00	Put		63.00000	48,000	13.30	0.00	0	0.00

Total for Derivatives : **7,043,956,477.60** **18,226** **814,411.00**

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			6.42000	6.34000			0.00	0	0.00
R157 On 15/09/2015 Spot Bond			7.85000	7.77000			0.00	0	0.00
R186 On 21/12/2026 Spot Bond			8.69500	8.60000			0.00	0	0.00
R189 On 31/03/2013 Spot Bond			211.37300	211.43594			0.00	0	0.00
R197 On 07/12/2023 Spot Bond			225.80819	226.87076			0.00	0	0.00
R201 On 21/12/2014 Spot Bond			7.68500	7.60500			0.00	0	0.00
R202 On 07/12/2033 Spot Bond			2.74000	2.73000			0.00	0	0.00
R203 On 15/09/2017 Spot Bond			8.34000	8.25000			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			8.48000	8.41000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.37000	7.29500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.59000	8.50500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.60500	8.52000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.64500	8.55000			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			2.14000	2.15000			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:									7,043,956,477.60	18,226	814,411.00	