



Daily MTM Report

Daily summary for: 31/01/2011

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			7.22630	7.15770		14.01	253,599,772.20	35,094	232,493.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		7.00000	9,000	17.88	4,500.00	500	30,107.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		849.00000	783,000	17.88	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		6.00000	7,000	18.12	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		898.00000	831,000	18.12	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		8.00000	11,000	17.64	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		800.00000	735,000	17.64	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,343.00000	1,276,000	20.30	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		1.00000	2,000	20.30	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,342.00000	3,274,000	31.75	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	31.75	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		228.00000	183,000	14.50	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		86.00000	109,000	14.50	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,244.00000	1,176,000	19.82	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		2.00000	2,000	19.82	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		385.00000	328,000	15.46	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		43.00000	54,000	15.46	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		428.00000	369,000	15.71	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		36.00000	45,000	15.71	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		472.00000	412,000	15.95	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		30.00000	38,000	15.95	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		194.00000	152,000	14.26	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		102.00000	128,000	14.26	0.00	0	9,600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		112.00000	86,000	14.48	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		170.00000	212,000	14.48	0.00	0	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		303.00000	251,000	14.98	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		61.00000	77,000	14.98	0.00	0	65.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		134.00000	104,000	14.25	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		142.00000	180,000	14.25	0.00	0	600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		265.00000	216,000	14.74	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		73.00000	92,000	14.74	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		121.00000	150,000	14.01	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		163.00000	124,000	14.01	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		42.00000	31,000	15.64	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		350.00000	407,000	15.64	0.00	0	8,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.32580	7.25570		14.55	49,053,556.80	6,696	54,582.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		189.00000	213,000	15.22	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		383.00000	337,000	15.22	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		175.00000	197,000	15.44	98,500.00	500	800.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		419.00000	371,000	15.44	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		205.00000	230,000	14.99	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		349.00000	304,000	14.99	304,000.00	1,000	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		619.00000	678,000	14.83	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		63.00000	52,000	14.83	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Put		228.00000	197,000	14.59	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Call		284.00000	323,000	14.59	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Put		163.00000	139,000	14.67	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Call		369.00000	415,000	14.67	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Put		0.00000	768,000	17.69	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Call		0.00000	94,000	17.69	47,000.00	500	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Put		0.00000	599,000	16.79	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		0.00000	125,000	16.79	125,000.00	1,000	1,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.43490	7.36260		14.98	29,739.60	4	12,055.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		165.00000	181,000	17.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		852.00000	796,000	17.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		156.00000	172,000	17.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		893.00000	837,000	17.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		173.00000	190,000	16.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		810.00000	755,000	16.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		0.00000	600,000	16.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		0.00000	235,000	16.19	658,000.00	2,800	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		0.00000	370,000	14.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		0.00000	335,000	14.97	938,000.00	2,800	2,800.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.54150	7.46630		15.15	0.00	0	190.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		476.00000	522,000	15.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		360.00000	331,000	15.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		451.00000	496,000	15.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		385.00000	355,000	15.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		501.00000	549,000	15.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		335.00000	308,000	15.01	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.50720	9.43860		18.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,642.00000	1,674,000	18.53	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,403.00000	1,367,000	18.53	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,624.00000	1,656,000	18.59	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,435.00000	1,399,000	18.59	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,659.00000	1,692,000	18.47	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,370.00000	1,335,000	18.47	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future				7.22630	7.15770		14.01	0.00	0	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call			23,529.00000	28,441,000	14.94	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put			7,759.00000	5,811,000	14.94	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call			20,161.00000	24,730,000	14.71	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put			9,391.00000	7,100,000	14.71	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call			27,133.00000	32,354,000	15.18	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put			6,363.00000	4,724,000	15.18	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future				7.32580	7.25570		14.55	0.00	0	20.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			36,914.00000	41,513,000	14.67	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			16,344.00000	13,933,000	14.67	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			33,926.00000	38,291,000	14.64	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put			18,356.00000	15,711,000	14.64	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call			40,055.00000	44,880,000	14.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		14,485.00000	12,300,000	14.69	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future			11.52200	11.36460		14.26	11,395,258.00	989	32,099.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Call		87.00000	124,000	15.07	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Put		522.00000	402,000	15.07	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Call		77.00000	111,000	15.21	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Put		562.00000	439,000	15.21	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Call		97.00000	139,000	14.94	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Put		482.00000	367,000	14.94	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Put		271.00000	189,000	14.38	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Call		186.00000	261,000	14.38	0.00	0	870.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Put		1,200.00000	1,050,000	17.11	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Call		15.00000	22,000	17.11	0.00	0	870.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Put		690.00000	557,000	15.62	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Call		55.00000	79,000	15.62	0.00	0	150.00
£ / R	On 13/06/2011	Foreign Exchange Future			11.67040	11.50990		14.33	233,408.00	20	2,391.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		276.00000	335,000	14.78	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		616.00000	515,000	14.78	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		261.00000	317,000	14.89	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Put		651.00000	547,000	14.89	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Call		291.00000	353,000	14.66	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Put		581.00000	483,000	14.66	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Call		871.00000	1,009,000	14.31	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Put		111.00000	89,000	14.31	0.00	0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.45	Put		362.00000	298,000	14.32	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	11.45	Call		422.00000	518,000	14.32	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		380.00000	463,000	14.33	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		420.00000	343,000	14.33	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.82680	11.66250		14.54	236,536.00	20	2,457.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		602.00000	715,000	14.49	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		440.00000	388,000	14.49	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		579.00000	687,000	14.50	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		467.00000	410,000	14.50	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		628.00000	744,000	14.48	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		416.00000	367,000	14.48	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		537.00000	633,000	14.51	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		525.00000	456,000	14.51	0.00	0	100.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.97500	11.80530		14.77	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		707.00000	824,000	14.66	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		552.00000	499,000	14.66	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		685.00000	797,000	14.68	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		580.00000	522,000	14.68	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		732.00000	851,000	14.64	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		527.00000	476,000	14.64	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08810	0.08700		15.39	2,643.00	30	522.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		218.00000	265,000	17.36	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		218.00000	155,000	17.36	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		25.00000	29,000	21.33	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,025.00000	919,000	21.33	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	0.08	Call		1,004.00000	1,112,000	16.96	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		4.00000	2,000	16.96	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08940	0.08830		18.22	0.00	0	573.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		558.00000	620,000	17.03	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		228.00000	180,000	17.03	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		196.00000	215,000	19.83	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		866.00000	775,000	19.83	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,353.00000	1,457,000	17.34	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		23.00000	17,000	17.34	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.90330	9.80720		13.85	5,298,265.50	535	17,115.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		183.00000	245,000	14.14	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		176.00000	142,000	14.14	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		162.00000	215,000	14.00	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		205.00000	162,000	14.00	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		211.00000	276,000	14.29	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		154.00000	123,000	14.29	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		73.00000	58,000	15.01	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		380.00000	461,000	15.01	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		630.00000	548,000	15.59	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		37.00000	51,000	15.59	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		721.00000	636,000	15.93	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		28.00000	39,000	15.93	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		377.00000	311,000	14.55	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		84.00000	114,000	14.55	0.00	0	100.00

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	9.60	Call		307.00000	382,000	14.72	0.00	0	500.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		100.00000	79,000	14.72	0.00	0	3,000.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Put		303.00000	244,000	14.20	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Call		110.00000	147,000	14.20	0.00	0	500.00
€ / R	On	13/06/2011	Foreign Exchange Future			10.02660	9.92870		13.56	0.00	0	7,278.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		391.00000	452,000	13.66	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		262.00000	225,000	13.66	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		364.00000	422,000	13.63	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		285.00000	245,000	13.63	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		419.00000	482,000	13.68	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		240.00000	205,000	13.68	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.15800	10.05620		13.75	101,580.00	10	2,463.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		659.00000	733,000	13.75	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		253.00000	225,000	13.75	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		628.00000	700,000	13.75	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		272.00000	242,000	13.75	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		690.00000	766,000	13.76	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		234.00000	208,000	13.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.28270	10.17680		13.85	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		714.00000	792,000	13.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		337.00000	309,000	13.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		685.00000	761,000	13.70	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		358.00000	328,000	13.70	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		743.00000	822,000	13.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		316.00000	289,000	13.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	03/02/2011			364.53900	365.08700			0.00	0	30.00
AL7T	On	05/05/2011			369.80900	370.36400			0.00	0	0.00
AL7T	On	04/08/2011			375.13700	375.69800			0.00	0	0.00
ALBI	On	03/02/2011			336.66700	337.02200			0.00	0	299.00
ALBI	On	05/05/2011			341.53500	341.89400			6,830,700.00	2	816.00
ALBI	On	04/08/2011			346.45500	346.81800			0.00	0	0.00
AU\$ / R	On	14/03/2011			7.15420	7.10210		9.47	1,502,382.00	210	7,826.00
AU\$ / R	On	14/03/2011	6.70	Call		420.00000	467,000	14.04	0.00	0	0.00
AU\$ / R	On	14/03/2011	6.70	Put		18.00000	13,000	14.04	0.00	0	0.00
AU\$ / R	On	14/03/2011	6.75	Call		374.00000	420,000	13.53	0.00	0	0.00
AU\$ / R	On	14/03/2011	6.75	Put		22.00000	16,000	13.53	0.00	0	0.00
AU\$ / R	On	14/03/2011	6.65	Call		467.00000	515,000	14.55	0.00	0	0.00
AU\$ / R	On	14/03/2011	6.65	Put		15.00000	11,000	14.55	0.00	0	0.00
AU\$ / R	On	13/06/2011			7.17020	7.11710		9.93	2,151,060.00	300	1,305.00
AU\$ / R	On	13/06/2011	6.65	Call		526.00000	569,000	13.02	0.00	0	0.00
AU\$ / R	On	13/06/2011	6.65	Put		59.00000	49,000	13.02	0.00	0	0.00
AU\$ / R	On	13/06/2011	6.70	Call		483.00000	525,000	12.71	0.00	0	0.00
AU\$ / R	On	13/06/2011	6.70	Put		66.00000	55,000	12.71	0.00	0	0.00
AU\$ / R	On	13/06/2011	6.60	Call		570.00000	614,000	13.33	0.00	0	0.00
AU\$ / R	On	13/06/2011	6.60	Put		53.00000	44,000	13.33	0.00	0	0.00
AU\$ / R	On	19/09/2011			7.18640	7.13160		10.24	0.00	0	5,840.00
AU\$ / R	On	19/09/2011	6.65	Call		584.00000	627,000	12.83	0.00	0	0.00
AU\$ / R	On	19/09/2011	6.65	Put		102.00000	91,000	12.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		544.00000	586,000	12.59	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		112.00000	100,000	12.59	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		625.00000	670,000	13.06	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		93.00000	84,000	13.06	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.94420	7.90590		11.91	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,145.00000	1,155,000	11.83	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		539.00000	511,000	11.83	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,118.00000	1,127,000	11.84	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		562.00000	533,000	11.84	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,172.00000	1,184,000	11.83	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		516.00000	490,000	11.83	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.23130	7.18700		11.23	0.00	0	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		200.00000	232,000	12.44	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		63.00000	51,000	12.44	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		165.00000	195,000	12.14	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		78.00000	64,000	12.14	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		237.00000	271,000	12.74	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		50.00000	40,000	12.74	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.31530	7.26980		11.13	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		435.00000	478,000	12.15	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		65.00000	63,000	12.15	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		396.00000	439,000	12.02	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		76.00000	74,000	12.02	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		476.00000	519,000	12.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		56.00000	54,000	12.28	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.68750	7.59940		14.21	6,150,000.00	800	1,390.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		382.00000	468,000	16.21	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		33.00000	31,000	16.21	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		339.00000	424,000	15.99	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		40.00000	37,000	15.99	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		426.00000	512,000	16.44	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		27.00000	25,000	16.44	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.80090	7.70970		14.66	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		670.00000	753,000	14.99	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		60.00000	52,000	14.99	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		630.00000	711,000	14.97	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		70.00000	60,000	14.97	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		712.00000	796,000	15.02	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		52.00000	45,000	15.02	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			151.42400	151.49200			3,028,480.00	2	0.00
CRD1 On	05/05/2011	Index Future			153.49900	153.56700			3,069,980.00	2	2.00
CRD1 On	04/08/2011	Index Future			155.59600	155.66600			0.00	0	0.00
GOVI On	03/02/2011	GOVI			337.53400	337.89100			0.00	0	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		51,090.00000	54,660,000		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		51,190.00000	54,760,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
GOVI	On	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		50,990.00000		54,560,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI			342.41400	342.77500			0.00	0	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		62,250.00000		65,860,000	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		62,350.00000		65,960,000	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		62,150.00000		65,760,000	0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/02/2011	Index Future			147.11800	147.62600			0.00	0	9.00
IGOV	On	05/05/2011	Index Future			149.24500	149.76000			0.00	0	0.00
IGOV	On	04/08/2011	Index Future			151.39500	151.91700			0.00	0	0.00
ILBI	On	03/02/2011	Index Future			398.04100	399.53600			0.00	0	17.00
ILBI	On	05/05/2011	Index Future			403.54500	405.06000			0.00	0	336.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200	15.00		0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300	15.00		0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500	15.00		0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500	15.00		0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200	15.00		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn		16/02/2011	Jibar Tradeable Future			5.62100	5.63900			0.00	0	5,000.00
JIBAR FOn		16/03/2011	Jibar Tradeable Future			5.69000	5.69200			0.00	0	5,790.00
JIBAR FOn		20/04/2011	Jibar Tradeable Future			5.75600	5.73800			0.00	0	2.00
JIBAR FOn		18/05/2011	Jibar Tradeable Future			5.81200	5.77600			0.00	0	2,000.00
JIBAR FOn		15/06/2011	Jibar Tradeable Future			5.86500	5.81900			0.00	0	3,890.00
JIBAR FOn		20/07/2011	Jibar Tradeable Future			5.93200	5.88600			0.00	0	0.00
JIBAR FOn		21/09/2011	Jibar Tradeable Future			6.07500	6.03000			0.00	0	15,890.00
JIBAR FOn		21/12/2011	Jibar Tradeable Future			6.55700	6.49100			0.00	0	5,290.00
JIBAR FOn		20/03/2012	Jibar Tradeable Future			7.00200	6.94000			0.00	0	790.00
JIBAR FOn		20/06/2012	Jibar Tradeable Future			7.43400	7.37700			0.00	0	2,890.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			7.86800	7.80100			0.00	500	44,510.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			8.27400	8.14000			0.00	100	490.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	05/05/2011	JNOTE	7.75	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
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			331.64700	331.98600			9,949,410.00	3	0.00
OTH1	On	05/05/2011	Index Future			336.44200	336.78500			10,093,260.00	3	3.00
OTH1	On	04/08/2011	Index Future			341.28900	341.63600			0.00	0	0.00
R157	On	03/02/2011	Bond Future			7.88800	7.86000		4.25	215,416,350.00	1,700	5,062.00
R157	On	03/02/2011	Bond Future	7.90	Call		375.00000	223,000	4.27	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		203.00000	172,000	4.27	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		515.00000	357,000	4.28	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		129.00000	91,000	4.28	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		259.00000	125,000	4.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/02/2011	Bond Future	7.85	Put		302.00000	288,000	4.27	0.00	0	0.00
R157	On	05/05/2011	Bond Future			8.03900	8.00800		4.75	206,950,333.00	1,700	2,605.00
R157	On	05/05/2011	Bond Future	7.75	Call		684.00000	666,000	4.69	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,736.00000	1,843,000	4.69	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		762.00000	741,000	4.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,609.00000	1,714,000	4.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		611.00000	597,000	4.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,868.00000	1,980,000	4.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		544.00000	533,000	4.67	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		2,007.00000	2,121,000	4.67	0.00	0	0.00
R157	On	04/08/2011	Bond Future			8.20900	8.17600		4.75	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		519.00000	598,000	4.54	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		3,130.00000	3,335,000	4.54	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		570.00000	652,000	4.55	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,986.00000	3,193,000	4.55	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		471.00000	548,000	4.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		3,278.00000	3,481,000	4.53	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.39200	8.35500		4.75	0.00	0	3,694.00
R157	On	03/11/2011	Bond Future	8.25	Call		0.00000	1,713,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		376.00000	2,221,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		0.00000	1,802,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		197.00000	2,131,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		0.00000	1,627,000	4.73	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		555.00000	2,314,000	4.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/02/2011	Bond Future			8.72000	8.70100		12.00	0.00	0	25,653.00
R186	On	03/02/2011	Bond Future	9.00	Call		2,823.00000	2,610,000	12.12	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		43.00000	9,000	12.12	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		3,258.00000	3,059,000	12.14	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		23.00000	3,000	12.14	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		2,399.00000	2,166,000	12.10	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		77.00000	23,000	12.10	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		9,544.00000	9,723,000	11.56	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		0.00000	0,000	11.56	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.80900	8.78900		12.50	0.00	0	8,235.00
R186	On	05/05/2011	Bond Future	8.75	Call		2,687.00000	2,732,000	12.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		3,050.00000	3,281,000	12.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		2,921.00000	2,957,000	12.53	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,819.00000	3,040,000	12.53	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		2,464.00000	2,517,000	12.47	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		3,295.00000	3,533,000	12.47	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		8,168.00000	8,439,000	12.11	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		483.00000	569,000	12.11	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.90200	8.88200		12.75	16,051,478.80	140	140.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,687.00000	1,741,000	12.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		7,662.00000	7,897,000	12.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,832.00000	1,880,000	12.31	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		7,317.00000	7,547,000	12.31	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		1,551.00000	1,608,000	12.26	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		8,018.00000	8,257,000	12.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future			8.99300	8.97200		12.50	0.00	0	10,459.00
R186	On	03/11/2011	Bond Future	9.00	Call		250.00000	5,072,000	12.50	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		0.00000	5,010,000	12.50	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		694.00000	5,302,000	12.54	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		0.00000	4,796,000	12.54	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		0.00000	4,847,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		197.00000	5,231,000	12.47	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.72300	7.69400		4.00	0.00	0	489.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,028.00000	926,000	4.05	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		6.00000	1,000	4.05	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,190.00000	1,091,000	4.06	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		2.00000	0,000	4.06	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		868.00000	762,000	4.04	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		12.00000	3,000	4.04	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.87700	7.84600		4.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		690.00000	728,000	4.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		993.00000	1,129,000	4.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		765.00000	800,000	4.26	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		910.00000	1,043,000	4.26	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		621.00000	658,000	4.23	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		1,082.00000	1,217,000	4.23	0.00	0	0.00
R201	On	04/08/2011	Bond Future			8.05700	8.02400		4.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		299.00000	352,000	4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		2,604.00000	2,754,000	4.00	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	04/08/2011	Bond Future	7.30	Call		332.00000	390,000	4.02	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		2,486.00000	2,641,000	4.02	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		268.00000	320,000	3.99	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		2,724.00000	2,873,000	3.99	0.00	0	0.00
R201	On	03/11/2011	Bond Future			8.24900	8.21200		4.00	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		0.00000	1,119,000	3.94	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		580.00000	1,800,000	3.94	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		0.00000	1,182,000	3.95	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		443.00000	1,726,000	3.95	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		0.00000	1,058,000	3.92	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		718.00000	1,877,000	3.92	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.46700	0.46700			1,168,348,220.72	7,076	3,608.00
R202	On	03/02/2011	Bond Future	3.05	Call		57,977.00000	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		58,824.00000	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		57,121.00000	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	0.39100			0.00	0	6,500.00
R202	On	05/05/2011	Bond Future	2.05	Call		40,841.00000	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		41,869.00000	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		39,802.00000	39,802,000		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	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.38200	8.34800		6.75	0.00	0	1,402.00
R203	On	03/02/2011	Bond Future	8.50	Call		846.00000	646,000	6.84	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		92.00000	62,000	6.84	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,054.00000	859,000	6.85	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		54.00000	28,000	6.85	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		656.00000	456,000	6.82	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		150.00000	119,000	6.82	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Put		1,758.00000	1,922,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		6.00000	0,000	6.59	0.00	0	1,000.00
R203	On	05/05/2011	Bond Future			8.51100	8.47600		7.25	0.00	0	516.00
R203	On	05/05/2011	Bond Future	8.25	Call		946.00000	913,000	7.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		2,039.00000	2,173,000	7.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		1,045.00000	1,007,000	7.17	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,895.00000	2,024,000	7.17	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		854.00000	825,000	7.14	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		2,190.00000	2,329,000	7.14	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.65100	8.61400		7.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		815.00000	852,000	6.93	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,703.00000	3,911,000	6.93	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		886.00000	923,000	6.95	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,535.00000	3,743,000	6.95	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		747.00000	786,000	6.90	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,875.00000	4,085,000	6.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future			8.79700	8.75700		7.25	0.00	0	1,404.00
R203	On	03/11/2011	Bond Future	8.50	Call		0.00000	1,852,000	7.13	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		1,150.00000	3,179,000	7.13	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		0.00000	1,952,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		925.00000	3,054,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		0.00000	1,754,000	7.11	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		1,375.00000	3,307,000	7.11	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.52100	8.48700		8.25	0.00	0	1,914.00
R204	On	03/02/2011	Bond Future	8.50	Call		427.00000	238,000	8.25	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		355.00000	355,000	8.25	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		590.00000	380,000	8.27	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		241.00000	219,000	8.27	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		294.00000	137,000	8.23	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		500.00000	532,000	8.23	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.64200	8.60600		8.50	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		1,375.00000	1,363,000	8.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,948.00000	2,130,000	8.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		1,502.00000	1,485,000	8.52	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,804.00000	1,981,000	8.52	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		1,254.00000	1,248,000	8.48	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		2,099.00000	2,287,000	8.48	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.77200	8.73500		8.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		789.00000	792,000	8.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,721.00000	4,917,000	8.14	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	04/08/2011	Bond Future	8.05	Call		861.00000	862,000	8.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		4,519.00000	4,713,000	8.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		722.00000	727,000	8.11	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		4,929.00000	5,127,000	8.11	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.90200	8.86300		8.25	0.00	0	1,867.00
R204	On	03/11/2011	Bond Future	8.75	Call		0.00000	2,457,000	8.25	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		573.00000	3,227,000	8.25	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		0.00000	2,581,000	8.28	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		319.00000	3,097,000	8.28	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		0.00000	2,330,000	8.20	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		828.00000	3,354,000	8.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.39800	7.38000		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,597.00000	1,550,000	3.13	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		0.00000	0,000	3.13	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		1,724.00000	1,677,000	3.13	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		0.00000	0,000	3.13	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		1,469.00000	1,422,000	3.12	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		0.00000	0,000	3.12	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.56500	7.54500		3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		589.00000	598,000	3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		697.00000	753,000	3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		649.00000	657,000	3.26	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		637.00000	693,000	3.26	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		534.00000	543,000	3.24	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	05/05/2011	Bond Future	7.45	Put		761.00000	818,000	3.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.77000	7.74800		3.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		229.00000	285,000	3.09	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,869.00000	1,973,000	3.09	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		253.00000	314,000	3.11	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,782.00000	1,891,000	3.11	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		206.00000	260,000	3.08	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,957.00000	2,059,000	3.08	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.98800	7.96200		3.00	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		0.00000	823,000	2.95	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		417.00000	1,291,000	2.95	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		0.00000	869,000	2.96	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		318.00000	1,238,000	2.96	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		0.00000	778,000	2.94	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		515.00000	1,344,000	2.94	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.62600	8.59700		9.25	0.00	0	800.00
R207	On	03/02/2011	Bond Future	8.75	Call		1,001.00000	791,000	9.34	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		116.00000	75,000	9.34	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		1,241.00000	1,039,000	9.36	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		69.00000	36,000	9.36	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		782.00000	570,000	9.32	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		185.00000	142,000	9.32	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.73900	8.70900		9.50	0.00	0	285.00
R207	On	05/05/2011	Bond Future	8.50	Call		1,210.00000	1,190,000	9.41	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	05/05/2011	Bond Future	8.50	Put		2,404.00000	2,554,000	9.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		1,329.00000	1,304,000	9.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		2,236.00000	2,380,000	9.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		1,097.00000	1,083,000	9.39	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,580.00000	2,735,000	9.39	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.86200	8.83000		9.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,092.00000	1,154,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		4,359.00000	4,598,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,182.00000	1,242,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		4,162.00000	4,398,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,006.00000	1,070,000	9.50	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		4,562.00000	4,802,000	9.50	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.97900	8.94600		9.50	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		0.00000	2,448,000	9.38	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,059.00000	3,683,000	9.38	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		0.00000	2,572,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		787.00000	3,536,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		0.00000	2,328,000	9.36	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,331.00000	3,836,000	9.36	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.64500	8.61100		10.00	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		989.00000	740,000	10.09	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		143.00000	102,000	10.09	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		1,235.00000	991,000	10.11	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		87.00000	51,000	10.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/02/2011	Bond Future	8.70	Call		766.00000	521,000	10.07	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		223.00000	186,000	10.07	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.74700	8.71200		10.75	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		1,251.00000	1,252,000	10.65	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,532.00000	2,742,000	10.65	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		1,377.00000	1,371,000	10.67	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,354.00000	2,557,000	10.67	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		1,133.00000	1,140,000	10.62	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,720.00000	2,936,000	10.62	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.85400	8.81800		10.50	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,167.00000	1,221,000	10.26	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		4,571.00000	4,835,000	10.26	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,264.00000	1,315,000	10.28	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		4,361.00000	4,623,000	10.28	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,074.00000	1,132,000	10.24	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		4,786.00000	5,054,000	10.24	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.96200	8.92300		10.75	0.00	0	5,584.00
R208	On	03/11/2011	Bond Future	8.75	Call		0.00000	2,642,000	10.60	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		995.00000	3,859,000	10.60	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		0.00000	2,775,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		706.00000	3,703,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		0.00000	2,512,000	10.56	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,285.00000	4,020,000	10.56	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.66400	8.64900		15.75	0.00	0	20,900.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/02/2011	Bond Future	9.00	Call		2,801.00000	2,659,000	15.90	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		23.00000	3,000	15.90	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,172.00000	3,039,000	15.92	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		12.00000	1,000	15.92	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		2,433.00000	2,278,000	15.87	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		40.00000	8,000	15.87	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.72900	8.71400		16.75	0.00	0	200.00
R209	On	05/05/2011	Bond Future	8.50	Call		1,733.00000	1,741,000	16.59	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,489.00000	3,618,000	16.59	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		1,903.00000	1,905,000	16.62	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		3,243.00000	3,365,000	16.62	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		1,572.00000	1,586,000	16.55	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,748.00000	3,882,000	16.55	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.79700	8.78200		16.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		2,475.00000	2,529,000	16.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,772.00000	4,945,000	16.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		2,648.00000	2,696,000	16.35	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,529.00000	4,696,000	16.35	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		2,308.00000	2,369,000	16.27	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		5,024.00000	5,204,000	16.27	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		10,095.00000	9,989,000	17.61	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		700.00000	714,000	17.61	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.86300	8.84700		16.75	0.00	0	1,089.00
R209	On	03/11/2011	Bond Future	8.75	Call		0.00000	3,932,000	16.75	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		768.00000	4,825,000	16.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future	8.80	Call		0.00000	4,120,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		370.00000	4,616,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		0.00000	3,749,000	16.71	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		1,168.00000	5,043,000	16.71	0.00	0	0.00
R210	On	03/02/2011	Bond Future			1.05300	1.02400			0.00	0	2.00
R210	On	03/02/2011	Bond Future	3.10	Call		31,328.00000	30,813,000		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	31,445,000		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	30,176,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future			1.77900	1.77800			0.00	0	589.00
R211	On	03/02/2011	Bond Future	2.50	Call		4,078.00000	4,072,000		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		4,353.00000	4,347,000		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		3,801.00000	3,795,000		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			2.53200	2.52200			232,671,229.64	2,278	2,518.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,498.00000	4,402,000		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		4,955.00000	4,859,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/02/2011	Bond Future	2.95	Call		4,038.00000	3,942,000		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			2.44500	2.43400			236,029,229.44	2,278	1,998.00
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	1,879,000		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	1,394,000		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	2,367,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future			8.73400	8.72000			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		6,256.00000	6,372,000		0.00	0	0.00
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		5,800.00000	5,915,000		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		6,717.00000	6,832,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.80600	8.79200			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		6,819.00000	6,933,000		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		6,365.00000	6,478,000		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		7,278.00000	7,391,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.88200	8.86700			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	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		7,393.00000	7,513,000	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		6,940.00000	7,060,000	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		7,849.00000	7,969,000	0.00	0	0.00	
R213	On	03/11/2011	Bond Future			8.95800	8.94300		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		1,542.00000	1,660,000	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		1,139.00000	1,257,000	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		1,949.00000	2,067,000	0.00	0	0.00	
RAIN	On	14/03/2011	Foreign Exchange Future			14,304.27000	14,164.59000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		5,646.00000	7,043,000	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		5,646.00000	7,043,000	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		5,646.00000	7,043,000	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			14,498.74000	14,356.32000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		8,563.00000	9,987,000	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		8,563.00000	9,987,000	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	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	8,563.00000	9,988,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put	0.00000	1,000		0.00	0	0.00
TRT1	On	03/02/2011	Index Future			333.56800	334.19300		333,568,000.00	100	0.00
TRT1	On	05/05/2011	Index Future			338.13900	338.77100		338,139,000.00	100	100.00
TRT1	On	04/08/2011	Index Future			342.76000	343.40000		0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.09340	1.08550	14.69	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		421.00000	490,000	14.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		66.00000	56,000	14.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		150.00000	191,000	15.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		295.00000	257,000	15.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		865.00000	946,000	16.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		10.00000	12,000	16.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.11000	1.10180	14.39	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		670.00000	737,000	13.88	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		152.00000	137,000	13.88	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		386.00000	435,000	14.39	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		368.00000	335,000	14.39	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		1,066.00000	1,143,000	13.68	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		48.00000	43,000	13.68	0	0.00
Total for Derivatives :									3,112,074,872.70	69,792	810,571.00

j-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900		0.00	0	0.00
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Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2011	Spot Bond			6.45000	6.42000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.88000	7.85000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.71500	8.69500			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			211.39493	211.37300			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			225.18647	225.80819			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.71500	7.68500			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.74000	2.74000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.37500	8.34000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.51500	8.48000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.39000	7.37000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.62000	8.59000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.64000	8.60500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.66000	8.64500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.73000	2.70000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.14000	2.14000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.72000	2.71000			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 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:							3,112,074,872.70	69,792	810,571.00