



# Daily MTM Report

Daily summary for: 02/02/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 14/03/2011 Foreign Exchange Future			7.20340	7.19550		13.60	31,046,654.00	4,310	221,542.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		7.00000	6,000	17.60	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		812.00000	803,000	17.60	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		6.00000	5,000	17.85	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		861.00000	852,000	17.85	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		9.00000	8,000	17.35	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		764.00000	755,000	17.35	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,306.00000	1,298,000	20.10	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		1.00000	1,000	20.10	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,305.00000	3,297,000	31.41	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	31.41	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		201.00000	189,000	14.10	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		96.00000	92,000	14.10	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,207.00000	1,199,000	19.60	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		2.00000	2,000	19.60	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		352.00000	341,000	15.10	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		47.00000	44,000	15.10	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		394.00000	383,000	15.35	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		39.00000	36,000	15.35	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		437.00000	427,000	15.60	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		32.00000	30,000	15.60	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		168.00000	157,000	13.85	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		113.00000	110,000	13.85	0.00	0	9,600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		97.00000	88,000	14.03	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		192.00000	191,000	14.03	0.00	0	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		272.00000	261,000	14.60	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		67.00000	64,000	14.60	4,160.00	65	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		116.00000	106,000	13.82	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		161.00000	159,000	13.82	0.00	0	600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		235.00000	224,000	14.35	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		80.00000	77,000	14.35	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		134.00000	131,000	13.60	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		139.00000	128,000	13.60	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		34.00000	29,000	15.11	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		379.00000	382,000	15.11	0.00	0	8,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.30100	7.29310		14.42	33,066,229.00	4,529	54,007.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		201.00000	198,000	15.09	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		358.00000	347,000	15.09	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		186.00000	183,000	15.31	0.00	0	800.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		393.00000	382,000	15.31	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		217.00000	215,000	14.87	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		324.00000	314,000	14.87	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		650.00000	652,000	14.41	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		57.00000	51,000	14.41	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Put		213.00000	203,000	14.42	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Call		306.00000	304,000	14.42	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Put		151.00000	142,000	14.42	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Call		394.00000	393,000	14.42	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Put		795.00000	784,000	17.55	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Call		88.00000	85,000	17.55	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Put		625.00000	613,000	16.65	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		118.00000	114,000	16.65	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		236.00000	226,000	14.42	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		279.00000	277,000	14.42	0.00	0	500.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.40820	7.40000		14.65	74,082.00	10	12,065.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		170.00000	168,000	16.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		820.00000	810,000	16.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		161.00000	159,000	17.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		861.00000	851,000	17.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		179.00000	177,000	16.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		779.00000	769,000	16.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		622.00000	612,000	16.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		222.00000	220,000	16.02	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		348.00000	347,000	14.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		348.00000	339,000	14.65	0.00	0	2,800.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.51200	7.50350		14.79	0.00	0	190.00

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	7.35	Call		497.00000	493,000	14.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		344.00000	331,000	14.66	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		472.00000	468,000	14.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		369.00000	356,000	14.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		523.00000	519,000	14.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		320.00000	307,000	14.62	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.48780	9.47860		18.73	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,663.00000	1,649,000	18.38	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,384.00000	1,361,000	18.38	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,645.00000	1,632,000	18.44	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,416.00000	1,394,000	18.44	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,681.00000	1,667,000	18.32	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,352.00000	1,329,000	18.32	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future				7.20340	7.19550		13.60	0.00	0	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call			26,051.00000	26,090,000	14.46	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put			6,501.00000	5,750,000	14.46	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call			22,499.00000	22,450,000	14.25	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put			7,949.00000	7,110,000	14.25	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call			29,824.00000	29,952,000	14.68	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put			5,274.00000	4,612,000	14.68	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future				7.30100	7.29310		14.42	0.00	0	20.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			39,370.00000	39,262,000	14.42	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			15,060.00000	14,162,000	14.42	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			36,279.00000	36,135,000	14.42	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	7.10	Put		16,969.00000	16,035,000	14.42	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		42,612.00000	42,543,000	14.41	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		13,302.00000	12,443,000	14.41	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future			11.66630	11.58630		13.95	17,266,124.00	1,480	31,438.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Call		142.00000	162,000	14.39	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Put		356.00000	296,000	14.39	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Call		127.00000	146,000	14.54	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Put		391.00000	330,000	14.54	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Call		158.00000	181,000	14.24	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Put		322.00000	265,000	14.24	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Put		162.00000	126,000	14.22	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Call		298.00000	342,000	14.22	0.00	0	870.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Put		990.00000	912,000	16.59	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Call		26.00000	28,000	16.59	0.00	0	870.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Put		505.00000	438,000	14.98	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Call		91.00000	104,000	14.98	0.00	0	150.00
£ / R	On 13/06/2011	Foreign Exchange Future			11.81080	11.73130		14.13	0.00	0	2,391.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		358.00000	383,000	14.25	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		477.00000	422,000	14.25	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		340.00000	364,000	14.36	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Put		509.00000	453,000	14.36	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Call		377.00000	404,000	14.13	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Put		446.00000	393,000	14.13	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Call		1,058.00000	1,124,000	14.08	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	10.75	Put		77.00000	63,000	14.08	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		273.00000	237,000	14.07	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		554.00000	598,000	14.07	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		497.00000	537,000	14.09	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		316.00000	276,000	14.09	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.96190	11.88300		14.51	0.00	0	2,457.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		747.00000	793,000	14.32	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		364.00000	331,000	14.32	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		718.00000	764,000	14.34	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		385.00000	352,000	14.34	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		776.00000	824,000	14.30	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		343.00000	312,000	14.30	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		663.00000	707,000	14.38	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		430.00000	395,000	14.38	0.00	0	100.00
£ / R	On	19/12/2011	Foreign Exchange Future			12.10370	12.02610		14.68	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		850.00000	891,000	14.41	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		474.00000	437,000	14.41	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		823.00000	863,000	14.44	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		497.00000	459,000	14.44	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		877.00000	919,000	14.37	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		451.00000	415,000	14.37	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08840	0.08810		15.68	0.00	0	522.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		260.00000	275,000	17.05	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		150.00000	135,000	17.05	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	0.10	Call		26.00000	26,000	20.78	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		916.00000	886,000	20.78	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		1,111.00000	1,141,000	17.09	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		1.00000	1,000	17.09	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08970	0.08940		17.73	0.00	0	573.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		611.00000	630,000	16.58	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		171.00000	160,000	16.58	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		207.00000	213,000	19.34	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		767.00000	743,000	19.34	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,455.00000	1,484,000	17.16	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		15.00000	14,000	17.16	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.94040	9.89500		13.22	2,564,623.20	258	17,185.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		232.00000	256,000	13.60	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		137.00000	116,000	13.60	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		203.00000	225,000	13.47	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		158.00000	135,000	13.47	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		264.00000	290,000	13.72	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		119.00000	100,000	13.72	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		53.00000	42,000	14.35	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		448.00000	482,000	14.35	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		551.00000	509,000	14.90	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		46.00000	49,000	14.90	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		640.00000	597,000	15.27	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		35.00000	37,000	15.27	0.00	0	4,508.00

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	10.10	Put		310.00000	273,000	13.78	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		105.00000	113,000	13.78	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		369.00000	401,000	14.10	0.00	0	500.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		74.00000	61,000	14.10	0.00	0	3,000.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Put		242.00000	208,000	13.40	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Call		137.00000	148,000	13.40	0.00	0	500.00
€ / R	On	13/06/2011	Foreign Exchange Future			10.06240	10.01700		13.37	0.00	0	7,278.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		443.00000	464,000	13.30	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		226.00000	202,000	13.30	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		414.00000	434,000	13.31	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		247.00000	222,000	13.31	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		474.00000	495,000	13.28	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		207.00000	183,000	13.28	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.19100	10.14520		13.47	0.00	0	2,463.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		715.00000	738,000	13.15	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		220.00000	197,000	13.15	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		683.00000	705,000	13.18	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		238.00000	214,000	13.18	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		748.00000	771,000	13.12	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		203.00000	180,000	13.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.31280	10.26660		13.59	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		768.00000	795,000	13.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		301.00000	282,000	13.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		739.00000	765,000	13.29	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		322.00000	302,000	13.29	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		799.00000	826,000	13.22	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		282.00000	263,000	13.22	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			367.44800	366.07100			117,583,360.00	32	0.00
AL7T	On	05/05/2011	Index Future			372.76100	371.36300			119,283,520.00	32	30.00
AL7T	On	04/08/2011	Index Future			378.13200	376.71400			0.00	0	0.00
ALBI	On	03/02/2011	Index Future			338.97000	337.88800			338,970,000.00	100	33.00
ALBI	On	05/05/2011	Index Future			343.87000	342.77300			343,870,000.00	100	1,082.00
ALBI	On	04/08/2011	Index Future			348.82600	347.71200			0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.23220	7.21670		9.42	723,220.00	100	7,822.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		526.00000	540,000	14.62	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		9.00000	8,000	14.62	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		478.00000	492,000	14.10	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		11.00000	10,000	14.10	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		575.00000	589,000	15.13	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		8.00000	7,000	15.13	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.24660	7.23120		10.07	1,463,813.20	202	1,707.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		627.00000	640,000	13.70	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		46.00000	43,000	13.70	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		583.00000	595,000	13.40	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		52.00000	48,000	13.40	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		672.00000	685,000	14.01	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		41.00000	38,000	14.01	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.26240	7.24670		10.22	0.00	0	5,840.00

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	6.65	Call		677.00000	690,000	12.97	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		80.00000	78,000	12.97	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		635.00000	647,000	12.74	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		88.00000	85,000	12.74	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		720.00000	733,000	13.20	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		73.00000	71,000	13.20	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.04540	8.04740		12.01	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,215.00000	1,213,000	11.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		468.00000	468,000	11.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,186.00000	1,185,000	11.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		489.00000	490,000	11.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,244.00000	1,241,000	11.63	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		447.00000	446,000	11.63	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.29100	7.21310		10.65	0.00	0	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		215.00000	274,000	12.16	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		52.00000	33,000	12.16	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		179.00000	233,000	11.86	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		66.00000	42,000	11.86	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		254.00000	316,000	12.46	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		41.00000	25,000	12.46	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.37440	7.29550		10.80	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		461.00000	522,000	11.90	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		66.00000	48,000	11.90	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		422.00000	481,000	11.78	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	6.95	Put		77.00000	57,000	11.78	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		501.00000	565,000	12.02	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		56.00000	41,000	12.02	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.68810	7.64240		13.94	0.00	0	1,390.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		425.00000	464,000	15.79	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		33.00000	26,000	15.79	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		383.00000	420,000	15.55	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		41.00000	32,000	15.55	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		469.00000	509,000	16.02	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		27.00000	21,000	16.02	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.79950	7.75370		14.72	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		705.00000	743,000	14.30	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		51.00000	44,000	14.30	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		664.00000	702,000	14.33	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		60.00000	53,000	14.33	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		747.00000	786,000	14.27	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		43.00000	37,000	14.27	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			152.05000	151.74400			0.00	0	0.00
CRD1 On	05/05/2011	Index Future			154.13500	153.82400			0.00	0	2.00
CRD1 On	04/08/2011	Index Future			156.24200	155.92600			0.00	0	0.00
GOVI On	03/02/2011	GOVI			339.76100	338.70900			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		42,910.00000	32,390,000		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	343.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/02/2011	GOVI	343.01	Put		43,010.00000	32,490,000		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		42,810.00000	32,290,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI			344.67300	343.60600			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		53,940.00000	43,270,000		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		54,040.00000	43,370,000		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		53,840.00000	43,170,000		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			147.00800	147.28500			0.00	0	9.00
IGOV	On	05/05/2011	Index Future			149.13400	149.41400			0.00	0	0.00
IGOV	On	04/08/2011	Index Future			151.28300	151.56700			0.00	0	0.00
ILBI	On	03/02/2011	Index Future			397.85200	398.49400			0.00	0	17.00
ILBI	On	05/05/2011	Index Future			403.50600	404.15400			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			5.61100	5.61000			0.00	0	5,000.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.65600	5.66000			0.00	0	5,790.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.67900	5.70400			0.00	1,000	1,000.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.71100	5.75200			0.00	1,000	2,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.75400	5.80400			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.82000	5.88100			0.00	500	2,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.97000	6.03200			0.00	0	14,890.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.42100	6.48000			0.00	0	5,290.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.87100	6.91500			0.00	0	790.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.31900	7.35300			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.76700	7.77900			0.00	0	44,510.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			8.13000	8.14000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN10	On	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			334.34300	333.10000			0.00	0	0.00
OTH1	On	05/05/2011	Index Future			339.17700	337.91600			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			344.06500	342.78500			0.00	0	0.00
R157	On	03/02/2011	Bond Future			7.78200	7.83600		4.25	5,468,371.49	43	5,019.00
R157	On	03/02/2011	Bond Future	7.90	Call		334.00000	512,000	4.27	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		59.00000	5,000	4.27	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		511.00000	722,000	4.28	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		22.00000	0,000	4.28	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	Call		192.00000	315,000	4.27	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		132.00000	22,000	4.27	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.92400	7.98300		4.75	5,254,696.32	43	2,605.00
R157	On	05/05/2011	Bond Future	7.75	Call		743.00000	831,000	4.69	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,693.00000	1,542,000	4.69	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		823.00000	918,000	4.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,569.00000	1,424,000	4.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		667.00000	749,000	4.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,823.00000	1,665,000	4.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		597.00000	673,000	4.67	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,958.00000	1,794,000	4.67	0.00	0	0.00
R157	On	04/08/2011	Bond Future			8.08500	8.14900		4.75	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		655.00000	720,000	4.54	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		3,163.00000	2,984,000	4.54	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		712.00000	781,000	4.55	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		3,025.00000	2,849,000	4.55	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		601.00000	663,000	4.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		3,305.00000	3,123,000	4.53	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.25800	8.32700		4.75	0.00	0	3,694.00
R157	On	03/11/2011	Bond Future	8.25	Call		1,820.00000	1,939,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		2,096.00000	1,968,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		1,912.00000	2,035,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		2,009.00000	1,885,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,731.00000	1,846,000	4.73	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		2,186.00000	2,054,000	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
R157	On	02/02/2012	Bond Future			8.39300	8.35000			0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		0.00000	358,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		0.00000	0,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		0.00000	524,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		0.00000	0,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		0.00000	191,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		0.00000	0,000		0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.60100	8.65900		12.00	0.00	0	25,653.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,179.00000	3,733,000	12.12	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		0.00000	0,000	12.12	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		3,634.00000	4,188,000	12.14	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		0.00000	0,000	12.14	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		2,722.00000	3,275,000	12.10	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		1.00000	0,000	12.10	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		9,145.00000	8,591,000	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			8.68600	8.74600		12.50	0.00	0	8,235.00
R186	On	05/05/2011	Bond Future	8.75	Call		3,008.00000	3,290,000	12.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,971.00000	2,691,000	12.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		3,248.00000	3,544,000	12.53	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,746.00000	2,479,000	12.53	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		2,779.00000	3,046,000	12.47	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		3,210.00000	2,914,000	12.47	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		7,940.00000	7,469,000	12.11	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	8.00	Call		655.00000	747,000	12.11	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.77500	8.83700		12.75	0.00	0	140.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,909.00000	2,081,000	12.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		7,473.00000	7,075,000	12.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		2,058.00000	2,240,000	12.31	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		7,133.00000	6,745,000	12.31	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		1,767.00000	1,930,000	12.26	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		7,823.00000	7,416,000	12.26	0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.86200	8.92600		12.50	293,741,150.00	2,500	12,959.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,382.00000	5,691,000	12.50	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		4,720.00000	4,453,000	12.50	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,621.00000	5,937,000	12.54	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		4,516.00000	4,255,000	12.54	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,148.00000	5,449,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		4,933.00000	4,657,000	12.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.92900	8.95000			0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Call		0.00000	629,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		0.00000	1,069,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		0.00000	187,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.62200	7.67600		4.00	56,109,660.45	535	5.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,083.00000	1,265,000	4.05	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	8.00	Put		0.00000	0,000	4.05	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,249.00000	1,431,000	4.06	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		0.00000	0,000	4.06	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		917.00000	1,099,000	4.04	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		0.00000	0,000	4.04	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.76800	7.82700		4.25	56,921,314.30	535	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		794.00000	878,000	4.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		1,037.00000	935,000	4.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		870.00000	959,000	4.26	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		955.00000	858,000	4.26	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		719.00000	798,000	4.23	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		1,120.00000	1,013,000	4.23	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.93800	8.00200		4.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		386.00000	428,000	4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		2,626.00000	2,480,000	4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		426.00000	471,000	4.02	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		2,516.00000	2,372,000	4.02	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		351.00000	390,000	3.99	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		2,742.00000	2,593,000	3.99	0.00	0	0.00
R201	On	03/11/2011	Bond Future			8.11900	8.18900		4.00	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,188.00000	1,274,000	3.94	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		1,706.00000	1,600,000	3.94	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,254.00000	1,342,000	3.95	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		1,634.00000	1,531,000	3.95	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,125.00000	1,207,000	3.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	7.95	Put		1,780.00000	1,671,000	3.92	0.00	0	0.00
R201	On	02/02/2012	Bond Future			8.25600	8.20000			0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		0.00000	0,000		0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		0.00000	15,000		0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		0.00000	111,000		0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000		0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		0.00000	0,000		0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	142,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.48600	0.46700			677,675,375.60	4,118	19.00
R202	On	03/02/2011	Bond Future	3.05	Call		57,977.00000	57,427,000		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	58,274,000		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	56,571,000		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			0.41000	0.39100			599,177,879.38	3,589	10,089.00
R202	On	05/05/2011	Bond Future	2.05	Call		40,841.00000	40,289,000		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	41,317,000		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	39,251,000		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			8.26100	8.32600		6.75	0.00	0	1,402.00
R203	On	03/02/2011	Bond Future	8.50	Call		874.00000	1,188,000	6.84	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	03/02/2011	Bond Future	8.50	Put		11.00000	0,000	6.84	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,113.00000	1,434,000	6.85	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		3.00000	0,000	6.85	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		646.00000	942,000	6.82	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		30.00000	1,000	6.82	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Put		1,643.00000	1,318,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		0.00000	0,000	6.59	0.00	0	1,000.00
R203	On	05/05/2011	Bond Future			8.38400	8.45200		7.25	0.00	0	516.00
R203	On	05/05/2011	Bond Future	8.25	Call		1,015.00000	1,144,000	7.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,992.00000	1,794,000	7.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		1,116.00000	1,254,000	7.17	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,850.00000	1,661,000	7.17	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		920.00000	1,041,000	7.14	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		2,141.00000	1,934,000	7.14	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.51700	8.58800		7.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		932.00000	1,030,000	6.93	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,700.00000	3,469,000	6.93	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,008.00000	1,111,000	6.95	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,537.00000	3,311,000	6.95	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		861.00000	954,000	6.90	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,869.00000	3,632,000	6.90	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.65500	8.73100		7.25	0.00	0	1,404.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,975.00000	2,125,000	7.13	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		3,009.00000	2,820,000	7.13	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,080.00000	2,235,000	7.15	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	8.55	Put		2,889.00000	2,705,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,873.00000	2,019,000	7.11	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		3,133.00000	2,940,000	7.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.76600	8.75000			0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		0.00000	69,000		0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		0.00000	146,000		0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		0.00000	284,000		0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.41100	8.46500		8.25	0.00	0	1,914.00
R204	On	03/02/2011	Bond Future	8.50	Call		349.00000	521,000	8.25	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		154.00000	25,000	8.25	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		546.00000	779,000	8.27	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		74.00000	6,000	8.27	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		200.00000	300,000	8.23	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		284.00000	82,000	8.23	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.52700	8.58300		8.50	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		1,498.00000	1,634,000	8.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,947.00000	1,780,000	8.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		1,627.00000	1,771,000	8.52	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,805.00000	1,646,000	8.52	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		1,375.00000	1,503,000	8.48	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		2,096.00000	1,921,000	8.48	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			8.65100	8.71000		8.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		870.00000	948,000	8.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,672.00000	4,441,000	8.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		944.00000	1,027,000	8.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		4,472.00000	4,246,000	8.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		799.00000	873,000	8.11	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		4,876.00000	4,641,000	8.11	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.77600	8.83800		8.25	0.00	0	1,867.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,607.00000	2,759,000	8.25	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		3,053.00000	2,891,000	8.25	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,735.00000	2,891,000	8.28	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		2,927.00000	2,769,000	8.28	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,475.00000	2,622,000	8.20	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		3,176.00000	3,009,000	8.20	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.87400	8.90000			0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		0.00000	618,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		0.00000	861,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		0.00000	373,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.30200	7.35100		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,672.00000	1,800,000	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

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	8.05	Call		1,800.00000	1,927,000	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		1,545.00000	1,672,000	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			7.45900	7.51400		3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		653.00000	717,000	3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		686.00000	619,000	3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		715.00000	783,000	3.26	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		629.00000	565,000	3.26	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		595.00000	655,000	3.24	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		748.00000	677,000	3.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.65100	7.71200		3.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		313.00000	345,000	3.09	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,875.00000	1,774,000	3.09	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		344.00000	377,000	3.11	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,795.00000	1,696,000	3.11	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		286.00000	316,000	3.08	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,959.00000	1,856,000	3.08	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.85500	7.92400		3.00	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		877.00000	937,000	2.95	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		1,219.00000	1,144,000	2.95	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		924.00000	987,000	2.96	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		1,168.00000	1,095,000	2.96	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		830.00000	889,000	2.94	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		1,271.00000	1,194,000	2.94	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	02/02/2012	Bond Future			8.00900	8.00000			0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	16,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		0.00000	72,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	103,000		0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.47600	8.55000		9.25	0.00	0	800.00
R207	On	03/02/2011	Bond Future	8.75	Call		1,167.00000	1,592,000	9.34	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		8.00000	0,000	9.34	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		1,448.00000	1,879,000	9.36	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		2.00000	0,000	9.36	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		896.00000	1,305,000	9.32	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		25.00000	1,000	9.32	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.58300	8.66000		9.50	0.00	0	285.00
R207	On	05/05/2011	Bond Future	8.50	Call		1,364.00000	1,551,000	9.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,280.00000	2,028,000	9.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		1,489.00000	1,688,000	9.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		2,117.00000	1,877,000	9.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		1,246.00000	1,422,000	9.39	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,450.00000	2,187,000	9.39	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.69900	8.77900		9.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,292.00000	1,438,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		4,278.00000	3,980,000	9.52	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/08/2011	Bond Future	8.30	Call		1,388.00000	1,541,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		4,087.00000	3,796,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,201.00000	1,340,000	9.50	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		4,476.00000	4,171,000	9.50	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.80900	8.89200		9.50	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,659.00000	2,872,000	9.38	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		3,427.00000	3,192,000	9.38	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,789.00000	3,009,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		3,286.00000	3,058,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,532.00000	2,739,000	9.36	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		3,573.00000	3,332,000	9.36	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.89700	8.95000			0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		0.00000	541,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		0.00000	803,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		0.00000	279,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.50600	8.57900		10.00	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		1,060.00000	1,493,000	10.09	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		17.00000	0,000	10.09	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		1,350.00000	1,794,000	10.11	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		6.00000	0,000	10.11	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		785.00000	1,190,000	10.07	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	Put		46.00000	1,000	10.07	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.60200	8.67800		10.75	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		1,410.00000	1,601,000	10.65	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,487.00000	2,220,000	10.65	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		1,539.00000	1,742,000	10.67	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,312.00000	2,057,000	10.67	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		1,287.00000	1,467,000	10.62	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,670.00000	2,392,000	10.62	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.70400	8.78300		10.50	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,346.00000	1,498,000	10.26	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		4,545.00000	4,232,000	10.26	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,446.00000	1,606,000	10.28	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		4,339.00000	4,034,000	10.28	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,250.00000	1,394,000	10.24	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		4,757.00000	4,436,000	10.24	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.80600	8.88800		10.75	0.00	0	5,584.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,834.00000	3,059,000	10.60	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		3,629.00000	3,383,000	10.60	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,973.00000	3,205,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		3,479.00000	3,240,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,698.00000	2,917,000	10.56	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		3,783.00000	3,531,000	10.56	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.88400	8.90000			0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		0.00000	651,000		0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	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
R208	On	02/02/2012	Bond Future	9.05	Call		0.00000	930,000		0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		0.00000	371,000		0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.55100	8.60800		15.75	0.00	0	20,900.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,114.00000	3,584,000	15.90	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		0.00000	0,000	15.90	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,496.00000	3,967,000	15.92	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		0.00000	0,000	15.92	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		2,729.00000	3,199,000	15.87	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		1.00000	0,000	15.87	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.61300	8.67200		16.75	0.00	0	200.00
R209	On	05/05/2011	Bond Future	8.50	Call		1,919.00000	2,119,000	16.59	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,335.00000	3,054,000	16.59	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		2,094.00000	2,306,000	16.62	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		3,094.00000	2,825,000	16.62	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		1,753.00000	1,940,000	16.55	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,589.00000	3,295,000	16.55	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.67800	8.73800		16.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		2,721.00000	2,928,000	16.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,667.00000	4,391,000	16.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		2,896.00000	3,111,000	16.35	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,426.00000	4,158,000	16.35	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		2,552.00000	2,750,000	16.27	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	04/08/2011	Bond Future	8.45	Put		4,917.00000	4,632,000	16.27	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		10,391.00000	10,810,000	17.61	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		645.00000	581,000	17.61	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.74000	8.80200		16.75	0.00	0	1,089.00
R209	On	03/11/2011	Bond Future	8.75	Call		4,167.00000	4,417,000	16.75	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		4,580.00000	4,337,000	16.75	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		4,362.00000	4,619,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		4,378.00000	4,142,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		3,977.00000	4,219,000	16.71	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		4,791.00000	4,540,000	16.71	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.78700	8.85000			0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		0.00000	1,657,000		0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		0.00000	2,037,000		0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		0.00000	1,273,000		0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future			1.07300	1.05300			0.00	0	2.00
R210	On	03/02/2011	Bond Future	3.10	Call		30,813.00000	30,460,000		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		31,445.00000	31,092,000		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		30,176.00000	29,822,000		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			1.78200	1.78000			56,114,934.26	539	50.00
R211	On	03/02/2011	Bond Future	2.50	Call		4,066.00000	4,054,000		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		4,342.00000	4,330,000		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		3,790.00000	3,778,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future			1.59500	1.59300			56,927,331.23	539	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		3,015.00000	3,004,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.14	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.19	Call		3,286.00000	3,275,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.19	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.09	Call		2,744.00000	2,732,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.09	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future			2.53300	2.53200			232,649,269.72	2,278	240.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,402.00000	4,392,000		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		4,859.00000	4,849,000		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		3,942.00000	3,932,000		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			2.44600	2.44500			236,007,497.32	2,278	2,518.00
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		1,879.00000	1,889,000		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	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		1,394.00000	1,403,000		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		2,367.00000	2,377,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future			8.63100	8.67300			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		5,868.00000	5,519,000		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		5,412.00000	5,062,000		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		6,329.00000	5,979,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.70000	8.74400			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		6,429.00000	6,068,000		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		5,974.00000	5,613,000		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		6,887.00000	6,526,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.77300	8.81800			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		7,000.00000	6,636,000		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		6,547.00000	6,184,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00

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	7.95	Put		7,456.00000	7,092,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.84600	8.89200			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		1,139.00000	773,000		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		735.00000	369,000		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		1,546.00000	1,179,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.90300	9.00000			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	760,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		0.00000	1,148,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	370,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			14,353.89000	14,288.98000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		6,890.00000	7,539,000	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		6,890.00000	7,539,000	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		6,890.00000	7,539,000	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			14,548.42000	14,482.36000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		9,824.00000	10,484,000		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	13500.00	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		9,824.00000	10,484,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		1.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		9,824.00000	10,484,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	03/02/2011	Index Future			335.84400	334.72900			0.00	0	0.00
TRT1	On	05/05/2011	Index Future			340.44800	339.31600			0.00	0	100.00
TRT1	On	04/08/2011	Index Future			345.10400	343.95300			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.09800	1.09090		14.29	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		468.00000	516,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		59.00000	36,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		177.00000	193,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		268.00000	213,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		918.00000	986,000	15.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		9.00000	6,000	15.00	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.11520	1.10770		14.08	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		721.00000	769,000	13.59	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		144.00000	117,000	13.59	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		423.00000	454,000	14.08	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		346.00000	302,000	14.08	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		1,123.00000	1,185,000	13.33	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		46.00000	33,000	13.33	0.00	0	0.00
<b>Total for Derivatives :</b>										<b>3,281,963,265.47</b>	<b>30,715</b>	<b>801,495.00</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>									
CGR5	On	23/07/2011	Spot Bond	15.67900	15.67900		0.00	0	0.00
R155	On	31/08/2011	Spot Bond	6.10000	6.39000		0.00	0	0.00
R157	On	15/09/2015	Spot Bond	7.78000	7.83000		0.00	0	0.00
R186	On	21/12/2026	Spot Bond	8.60000	8.65500		0.00	0	0.00
R189	On	31/03/2013	Spot Bond	211.48259	211.41684		0.00	0	0.00
R197	On	07/12/2023	Spot Bond	225.52922	225.87073		0.00	0	0.00
R201	On	21/12/2014	Spot Bond	7.62000	7.67000		0.00	0	0.00
R202	On	07/12/2033	Spot Bond	2.76000	2.74000		0.00	0	0.00
R203	On	15/09/2017	Spot Bond	8.26000	8.32000		0.00	0	0.00
R204	On	21/12/2018	Spot Bond	8.41000	8.46000		0.00	0	0.00
R206	On	15/01/2014	Spot Bond	7.30000	7.34500		0.00	0	0.00
R207	On	15/01/2020	Spot Bond	8.47500	8.54500		0.00	0	0.00
R208	On	31/03/2021	Spot Bond	8.50500	8.57500		0.00	0	0.00
R209	On	31/03/2036	Spot Bond	8.55000	8.60500		0.00	0	0.00
R210	On	31/03/2028	Spot Bond	2.75000	2.73000		0.00	0	0.00
R211	On	31/01/2017	Spot Bond	2.14000	2.14000		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	31/01/2022	Spot Bond			2.72000	2.72000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.00000	8.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>										<b>3,281,963,265.47</b>	<b>30,715</b>	<b>801,495.00</b>