



# Daily MTM Report

Daily summary for: 07/02/2011

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			7.28110	7.30080		14.13	118,856,676.40	16,324	221,995.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		10.00000	8,000	17.82	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		709.00000	727,000	17.82	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		8.00000	6,000	18.09	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		757.00000	775,000	18.09	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		12.00000	9,000	17.56	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		661.00000	678,000	17.56	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,201.00000	1,220,000	20.46	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		2.00000	1,000	20.46	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,199.00000	3,219,000	31.84	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	31.84	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		132.00000	137,000	14.13	0.00	0	2,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		133.00000	118,000	14.13	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,101.00000	1,121,000	19.93	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		2.00000	2,000	19.93	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		265.00000	275,000	15.19	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		66.00000	56,000	15.19	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		303.00000	315,000	15.45	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		54.00000	46,000	15.45	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		344.00000	357,000	15.71	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		45.00000	38,000	15.71	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		110.00000	114,000	14.34	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		161.00000	145,000	14.34	0.00	0	9,600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		60.00000	62,000	14.97	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		261.00000	243,000	14.97	0.00	0	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		193.00000	201,000	14.66	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		94.00000	82,000	14.66	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		74.00000	76,000	14.76	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		225.00000	207,000	14.76	0.00	0	600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		161.00000	168,000	14.40	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		112.00000	99,000	14.40	0.00	0	150.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		192.00000	175,000	14.55	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		91.00000	94,000	14.55	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		19.00000	19,000	16.01	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		470.00000	450,000	16.01	0.00	0	8,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Put		0.00000	39,000	15.38	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Call		0.00000	320,000	15.38	160,000.00	500	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.37980	7.39210		14.45	8,508,909.40	1,153	51,023.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		233.00000	225,000	14.90	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		291.00000	295,000	14.90	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		216.00000	208,000	15.13	0.00	0	800.00

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	7.50	Put		324.00000	328,000	15.13	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		253.00000	244,000	14.68	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		261.00000	264,000	14.68	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		730.00000	717,000	14.39	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		38.00000	37,000	14.39	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Put		168.00000	167,000	14.43	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Call		360.00000	347,000	14.43	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Put		115.00000	113,000	14.42	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Call		457.00000	443,000	14.42	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Put		709.00000	716,000	17.41	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Call		101.00000	96,000	17.41	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Put		543.00000	550,000	16.50	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		135.00000	130,000	16.50	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		189.00000	188,000	14.44	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		331.00000	318,000	14.44	0.00	0	500.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.48790	7.50450		14.80	1,123,185.00	150	12,050.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		194.00000	185,000	16.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		740.00000	747,000	16.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		184.00000	175,000	16.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		780.00000	787,000	16.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		205.00000	195,000	16.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		701.00000	707,000	16.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		550.00000	554,000	15.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		254.00000	242,000	15.84	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		403.00000	388,000	14.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		299.00000	300,000	14.72	0.00	0	2,800.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.59130	7.62020		15.00	0.00	0	190.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		563.00000	539,000	14.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		293.00000	298,000	14.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		536.00000	513,000	14.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		316.00000	322,000	14.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		591.00000	567,000	14.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		271.00000	276,000	14.68	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.57070	9.59190		19.01	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,738.00000	1,715,000	18.59	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,346.00000	1,344,000	18.59	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,719.00000	1,697,000	18.65	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,377.00000	1,376,000	18.65	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,758.00000	1,733,000	18.53	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,316.00000	1,312,000	18.53	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future			7.28110	7.30080			14.13	0.00	0	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		33,948.00000	32,011,000	15.38	15.38	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		3,868.00000	3,901,000	15.38	15.38	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		29,929.00000	28,032,000	15.18	15.18	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		4,849.00000	4,922,000	15.18	15.18	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		38,141.00000	36,174,000	15.59	15.59	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		3,061.00000	3,064,000	15.59	15.59	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			7.37980	7.39210			14.45	0.00	0	20.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		45,660.00000	44,333,000	14.42	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	7.05	Put		11,450.00000	11,353,000	14.42	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		42,285.00000	40,962,000	14.43	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		13,075.00000	12,982,000	14.43	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		49,180.00000	47,852,000	14.42	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		9,970.00000	9,872,000	14.42	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future			11.71980	11.72270		13.83	11,813,558.40	1,008	31,563.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Call		178.00000	168,000	14.15	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Put		255.00000	248,000	14.15	0.00	0	2,000.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Call		160.00000	150,000	14.31	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Put		287.00000	280,000	14.31	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Call		199.00000	188,000	13.99	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Put		226.00000	218,000	13.99	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Put		103.00000	97,000	14.31	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Call		376.00000	367,000	14.31	0.00	0	870.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Put		857.00000	856,000	16.54	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Call		30.00000	26,000	16.54	0.00	0	870.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Put		391.00000	385,000	14.78	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Call		114.00000	105,000	14.78	0.00	0	150.00
£ / R	On 13/06/2011	Foreign Exchange Future			11.86380	11.85630		14.25	106,774.20	9	2,372.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		399.00000	403,000	14.25	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		393.00000	389,000	14.25	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		379.00000	382,000	14.36	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Put		423.00000	418,000	14.36	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Call		424.00000	427,000	14.24	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	11.80	Put		368.00000	363,000	14.24	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Call		1,164.00000	1,170,000	14.33	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Put		58.00000	56,000	14.33	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		218.00000	215,000	14.17	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		624.00000	629,000	14.17	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		562.00000	566,000	14.19	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		256.00000	252,000	14.19	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		359.00000	362,000	14.47	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		453.00000	448,000	14.47	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			12.01460	12.01440		14.53	0.00	0	2,457.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		824.00000	823,000	14.32	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		310.00000	308,000	14.32	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		794.00000	792,000	14.35	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		330.00000	327,000	14.35	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		856.00000	854,000	14.30	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		292.00000	289,000	14.30	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		736.00000	734,000	14.39	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		372.00000	369,000	14.39	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		515.00000	513,000	14.72	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		601.00000	598,000	14.72	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			12.15470	12.17500		14.64	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		932.00000	916,000	14.33	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		407.00000	411,000	14.33	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		903.00000	887,000	14.36	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		428.00000	432,000	14.36	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	11.60	Call		961.00000	945,000	14.30	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		386.00000	390,000	14.30	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08840	0.08930		16.22	884.00	10	508.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		329.00000	266,000	17.29	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		99.00000	126,000	17.29	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		31.00000	21,000	20.96	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		801.00000	881,000	20.96	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		1,231.00000	1,141,000	17.51	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		1.00000	1,000	17.51	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08970	0.09050		17.73	0.00	0	573.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		684.00000	624,000	16.55	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		134.00000	154,000	16.55	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		232.00000	206,000	19.36	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		682.00000	736,000	19.36	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,561.00000	1,483,000	17.23	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		11.00000	13,000	17.23	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.83440	9.89430		13.19	4,671,340.00	475	17,158.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		221.00000	180,000	13.34	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		127.00000	146,000	13.34	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		191.00000	153,000	13.19	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		147.00000	169,000	13.19	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		253.00000	209,000	13.49	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		109.00000	125,000	13.49	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		46.00000	53,000	14.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		440.00000	387,000	14.23	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		545.00000	595,000	15.45	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		39.00000	29,000	15.45	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		635.00000	687,000	15.86	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		29.00000	21,000	15.86	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		300.00000	339,000	14.22	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		94.00000	73,000	14.22	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		360.00000	310,000	13.93	0.00	0	500.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		66.00000	76,000	13.93	0.00	0	3,000.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Put		231.00000	265,000	13.81	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Call		125.00000	99,000	13.81	0.00	0	500.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.95640	10.00620		13.45	14,984,382.00	1,505	8,073.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		429.00000	397,000	13.49	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		223.00000	241,000	13.49	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		400.00000	369,000	13.48	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		244.00000	263,000	13.48	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		459.00000	426,000	13.51	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		203.00000	220,000	13.51	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.08580	10.14060		13.71	1,815,444.00	180	2,463.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		709.00000	672,000	13.57	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		218.00000	236,000	13.57	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		677.00000	641,000	13.58	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		236.00000	255,000	13.58	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		742.00000	704,000	13.55	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		201.00000	218,000	13.55	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			10.20750	10.27770		13.75	0.00	0	0.00
€ / R	On	19/12/2011	9.80	Call		777.00000	731,000	13.53	0.00	0	0.00
€ / R	On	19/12/2011	9.80	Put		299.00000	324,000	13.53	0.00	0	0.00
€ / R	On	19/12/2011	9.85	Call		748.00000	702,000	13.55	0.00	0	0.00
€ / R	On	19/12/2011	9.85	Put		320.00000	345,000	13.55	0.00	0	0.00
€ / R	On	19/12/2011	9.75	Call		808.00000	761,000	13.50	0.00	0	0.00
€ / R	On	19/12/2011	9.75	Put		280.00000	304,000	13.50	0.00	0	0.00
AL7T	On	05/05/2011			371.38500	370.60500			0.00	0	30.00
AL7T	On	04/08/2011			376.60500	375.80700			0.00	0	0.00
ALBI	On	05/05/2011			342.55400	341.94100			109,617,280.00	32	1,082.00
ALBI	On	04/08/2011			347.36900	346.74000			0.00	0	0.00
AU\$ / R	On	14/03/2011			7.34920	7.40510		9.44	8,231,104.00	1,120	7,827.00
AU\$ / R	On	14/03/2011	6.70	Call		709.00000	654,000	16.31	0.00	0	0.00
AU\$ / R	On	14/03/2011	6.70	Put		4.00000	5,000	16.31	0.00	0	0.00
AU\$ / R	On	14/03/2011	6.75	Call		660.00000	605,000	15.78	0.00	0	0.00
AU\$ / R	On	14/03/2011	6.75	Put		5.00000	6,000	15.78	0.00	0	0.00
AU\$ / R	On	14/03/2011	6.65	Call		759.00000	703,000	16.84	0.00	0	0.00
AU\$ / R	On	14/03/2011	6.65	Put		4.00000	4,000	16.84	0.00	0	0.00
AU\$ / R	On	13/06/2011			7.36380	7.41200		9.96	1,104,570.00	150	6,407.00
AU\$ / R	On	13/06/2011	6.65	Call		793.00000	747,000	14.39	0.00	0	0.00
AU\$ / R	On	13/06/2011	6.65	Put		31.00000	33,000	14.39	0.00	0	0.00
AU\$ / R	On	13/06/2011	6.70	Call		746.00000	700,000	14.07	0.00	0	0.00
AU\$ / R	On	13/06/2011	6.70	Put		34.00000	36,000	14.07	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	13/06/2011	Foreign Exchange Future	6.60	Call		840.00000	793,000	14.70	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		28.00000	29,000	14.70	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.37770	7.42980		10.15	0.00	0	5,842.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		839.00000	791,000	13.47	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		59.00000	63,000	13.47	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		794.00000	747,000	13.23	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		64.00000	69,000	13.23	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		884.00000	836,000	13.71	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		54.00000	58,000	13.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.19580	8.22590		12.08	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,336.00000	1,315,000	11.61	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		410.00000	419,000	11.61	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,306.00000	1,286,000	11.64	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		430.00000	440,000	11.64	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,367.00000	1,345,000	11.59	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		391.00000	399,000	11.59	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.36150	7.40480		10.90	0.00	0	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		373.00000	332,000	12.83	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		18.00000	21,000	12.83	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		329.00000	288,000	12.51	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		24.00000	27,000	12.51	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		419.00000	377,000	13.15	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		14.00000	16,000	13.15	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.44510	7.48120		11.01	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	6.90	Call		616.00000	583,000	12.15	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		35.00000	38,000	12.15	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		572.00000	540,000	12.05	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		41.00000	45,000	12.05	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		660.00000	627,000	12.25	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		29.00000	32,000	12.25	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.59710	7.64320		14.13	15,194,200.00	2,000	200.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		423.00000	380,000	15.82	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		30.00000	33,000	15.82	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		380.00000	338,000	15.58	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		37.00000	41,000	15.58	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		467.00000	423,000	16.06	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		24.00000	26,000	16.06	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.70730	7.74600		14.62	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		697.00000	664,000	14.50	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		51.00000	57,000	14.50	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		656.00000	623,000	14.51	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		60.00000	66,000	14.51	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		739.00000	705,000	14.49	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		43.00000	48,000	14.49	0.00	0	0.00
CRD1 On	05/05/2011	Index Future			153.96400	153.73600			0.00	0	2.00
CRD1 On	04/08/2011	Index Future			156.07100	155.83900			0.00	0	0.00
GOVI On	05/05/2011	GOVI			343.38200	342.77200			0.00	0	205.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	05/05/2011	GOVI	349.00	Call	0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Put	62,280.00000	56,180,000		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	62,380.00000	56,280,000		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	62,180.00000	56,080,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000		0.00	0	0.00
IGOV	On	05/05/2011	Index Future			148.92300	148.91800		0.00	0	56.00
IGOV	On	04/08/2011	Index Future			151.01600	151.00800		0.00	0	0.00
ILBI	On	05/05/2011	Index Future			402.70400	403.08400		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
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			5.59300	5.61000		0.00	0	5,000.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.62800	5.67000		0.00	250	6,040.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.68800	6.69000		0.00	0	2,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	18/05/2011	Jibar Tradeable Future			5.71600	5.73000			0.00	0	3,001.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.76900	5.80000			0.00	0	3,890.00
JIBAR FOn	20/07/2011	Jibar Tradeable Future			5.85000	5.88000			0.00	0	2,000.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.99300	6.05000			0.00	500	15,390.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.44700	6.54000			0.00	250	5,290.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.91600	7.01000			0.00	0	790.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			7.37700	7.45000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			7.83300	7.88000			0.00	0	44,510.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			8.25000	8.25000			0.00	0	490.00
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 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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/05/2011	Index Future			337.73000	337.10400			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			342.47700	341.83500			0.00	0	0.00
R157	On	03/02/2011	Bond Future			7.85000	7.78200		4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future			8.02200	8.05100		4.75	974,434.72	8	2,613.00
R157	On	05/05/2011	Bond Future	7.75	Call		627.00000	650,000	4.69	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,853.00000	1,759,000	4.69	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		700.00000	725,000	4.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,721.00000	1,629,000	4.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		559.00000	580,000	4.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,990.00000	1,894,000	4.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		497.00000	515,000	4.67	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		2,134.00000	2,034,000	4.67	0.00	0	0.00
R157	On	04/08/2011	Bond Future			8.20200	8.23400		4.75	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		561.00000	581,000	4.54	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		3,393.00000	3,291,000	4.54	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		612.00000	633,000	4.55	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		3,248.00000	3,148,000	4.55	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	04/08/2011	Bond Future	7.45	Call		513.00000	531,000	4.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		3,541.00000	3,437,000	4.53	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.39500	8.42900		4.75	0.00	0	3,694.00
R157	On	03/11/2011	Bond Future	8.25	Call		1,638.00000	1,683,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		2,278.00000	2,202,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		1,725.00000	1,772,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		2,186.00000	2,111,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,554.00000	1,598,000	4.73	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		2,373.00000	2,296,000	4.73	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.61000	8.64700			0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		0.00000	0,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		489.00000	366,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		0.00000	0,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		323.00000	200,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		0.00000	0,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		656.00000	533,000		0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.67000	8.60100		12.00	0.00	0	0.00
R186	On	05/05/2011	Bond Future			8.75100	8.77300		12.50	0.00	0	18,980.00
R186	On	05/05/2011	Bond Future	8.75	Call		2,832.00000	2,886,000	12.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		3,046.00000	2,895,000	12.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		3,066.00000	3,125,000	12.53	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,815.00000	2,669,000	12.53	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		2,609.00000	2,658,000	12.47	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		3,291.00000	3,135,000	12.47	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	Put		8,120.00000	7,919,000	12.11	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		584.00000	588,000	12.11	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.84700	8.87000		12.75	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,789.00000	1,823,000	12.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		7,654.00000	7,478,000	12.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,932.00000	1,969,000	12.31	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		7,308.00000	7,135,000	12.31	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		1,653.00000	1,684,000	12.26	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		8,010.00000	7,831,000	12.26	0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.94100	8.96400		12.50	0.00	0	12,959.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,171.00000	5,254,000	12.50	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		4,850.00000	4,727,000	12.50	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,405.00000	5,491,000	12.54	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		4,640.00000	4,520,000	12.54	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,943.00000	5,022,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		5,068.00000	4,941,000	12.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future			9.03500	9.05900			0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		519.00000	308,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		0.00000	132,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		79.00000	0,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		961.00000	751,000		0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.69000	7.62200		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	05/05/2011	Bond Future			7.87600	7.90500		4.25	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		671.00000	695,000	4.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		1,160.00000	1,092,000	4.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		740.00000	767,000	4.26	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		1,071.00000	1,007,000	4.26	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		604.00000	626,000	4.23	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		1,251.00000	1,182,000	4.23	0.00	0	0.00
R201	On	04/08/2011	Bond Future			8.06900	8.10100		4.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		317.00000	329,000	4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		2,848.00000	2,766,000	4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		351.00000	365,000	4.02	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		2,731.00000	2,651,000	4.02	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		286.00000	298,000	3.99	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		2,968.00000	2,886,000	3.99	0.00	0	0.00
R201	On	03/11/2011	Bond Future			8.27300	8.30800		4.00	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,041.00000	1,073,000	3.94	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		1,883.00000	1,820,000	3.94	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,101.00000	1,135,000	3.95	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		1,806.00000	1,744,000	3.95	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		982.00000	1,013,000	3.92	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		1,961.00000	1,897,000	3.92	0.00	0	0.00
R201	On	02/02/2012	Bond Future			8.50300	8.54200			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		736.00000	638,000		0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	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
R201	On	02/02/2012	Bond Future	8.30	Put		609.00000	511,000		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		862.00000	764,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.49900	0.48600			0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.44600	0.44600			0.00	0	10,089.00
R202	On	05/05/2011	Bond Future	2.05	Call		39,250.00000	39,250,000		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		40,278.00000	40,278,000		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		38,212.00000	38,212,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		1.00000	1,000		0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.33000	8.26100		6.75	0.00	0	0.00
R203	On	05/05/2011	Bond Future			8.47800	8.50100		7.25	0.00	0	516.00
R203	On	05/05/2011	Bond Future	8.25	Call		901.00000	920,000	7.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		2,114.00000	2,022,000	7.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		996.00000	1,017,000	7.17	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,966.00000	1,876,000	7.17	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		813.00000	830,000	7.14	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		2,269.00000	2,176,000	7.14	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.62400	8.64800		7.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		838.00000	855,000	6.93	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,883.00000	3,789,000	6.93	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		908.00000	927,000	6.95	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,714.00000	3,622,000	6.95	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	04/08/2011	Bond Future	7.95	Call		772.00000	788,000	6.90	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		4,057.00000	3,962,000	6.90	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.77500	8.80000		7.25	0.00	0	1,404.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,828.00000	1,863,000	7.13	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		3,169.00000	3,093,000	7.13	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		1,928.00000	1,964,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		3,044.00000	2,969,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,732.00000	1,764,000	7.11	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		3,298.00000	3,219,000	7.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.93700	8.96400			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		914.00000	800,000		0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		700.00000	585,000		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		1,129.00000	1,015,000		0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.47500	8.41100		8.25	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.59500	8.62300		8.50	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		1,372.00000	1,412,000	8.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		2,037.00000	1,926,000	8.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		1,495.00000	1,539,000	8.52	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,889.00000	1,782,000	8.52	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		1,255.00000	1,291,000	8.48	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		2,192.00000	2,077,000	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			8.73000	8.75900		8.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		790.00000	813,000	8.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,847.00000	4,719,000	8.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		859.00000	884,000	8.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		4,643.00000	4,516,000	8.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		724.00000	745,000	8.11	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		5,056.00000	4,926,000	8.11	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.86400	8.89500		8.25	0.00	0	1,867.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,454.00000	2,513,000	8.25	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		3,188.00000	3,091,000	8.25	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,577.00000	2,638,000	8.28	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		3,057.00000	2,962,000	8.28	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,325.00000	2,382,000	8.20	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		3,314.00000	3,215,000	8.20	0.00	0	0.00
R204	On	02/02/2012	Bond Future			9.00400	9.03600			0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		176.00000	20,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		68.00000	224,000		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	0,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		420.00000	264,000		0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.37000	7.30200		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.55500	7.59100		3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		555.00000	584,000	3.25	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	7.50	Put		772.00000	715,000	3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		612.00000	643,000	3.26	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		710.00000	655,000	3.26	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		502.00000	529,000	3.24	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		839.00000	780,000	3.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.77600	7.81600		3.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		256.00000	270,000	3.09	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		2,043.00000	1,971,000	3.09	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		283.00000	298,000	3.11	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,960.00000	1,888,000	3.11	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		233.00000	245,000	3.08	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		2,131.00000	2,057,000	3.08	0.00	0	0.00
R206	On	03/11/2011	Bond Future			8.01000	8.05500		3.00	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		760.00000	791,000	2.95	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		1,359.00000	1,302,000	2.95	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		804.00000	836,000	2.96	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		1,304.00000	1,248,000	2.96	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		717.00000	748,000	2.94	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		1,414.00000	1,357,000	2.94	0.00	0	0.00
R206	On	02/02/2012	Bond Future			8.29600	8.34700			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		606.00000	517,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		518.00000	429,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00

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	7.95	Put		693.00000	605,000		0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.54000	8.47600		9.25	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.65800	8.69000		9.50	0.00	0	1,085.00
R207	On	05/05/2011	Bond Future	8.50	Call		1,265.00000	1,312,000	9.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,351.00000	2,216,000	9.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		1,385.00000	1,436,000	9.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		2,184.00000	2,053,000	9.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		1,151.00000	1,194,000	9.39	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,526.00000	2,387,000	9.39	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.78200	8.81700		9.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,207.00000	1,250,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		4,403.00000	4,253,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,298.00000	1,345,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		4,206.00000	4,060,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,119.00000	1,160,000	9.50	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		4,603.00000	4,451,000	9.50	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.90100	8.93700		9.50	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,529.00000	2,603,000	9.38	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		3,539.00000	3,420,000	9.38	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,656.00000	2,732,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		3,395.00000	3,277,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,406.00000	2,477,000	9.36	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		3,689.00000	3,566,000	9.36	0.00	0	0.00
R207	On	02/02/2012	Bond Future			9.02600	9.06400			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	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		334.00000	136,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		0.00000	125,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		73.00000	0,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		597.00000	398,000		0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.57500	8.50600		10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.66700	8.68800		10.75	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		1,354.00000	1,377,000	10.65	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,491.00000	2,388,000	10.65	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		1,482.00000	1,507,000	10.67	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,315.00000	2,214,000	10.67	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		1,234.00000	1,254,000	10.62	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,677.00000	2,571,000	10.62	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.77600	8.80000		10.50	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,295.00000	1,321,000	10.26	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		4,594.00000	4,479,000	10.26	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,393.00000	1,421,000	10.28	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		4,385.00000	4,272,000	10.28	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,201.00000	1,225,000	10.24	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		4,807.00000	4,691,000	10.24	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.88600	8.90900		10.75	0.00	0	5,584.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,759.00000	2,804,000	10.60	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		3,674.00000	3,587,000	10.60	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	03/11/2011	Bond Future	8.80	Call		2,897.00000	2,944,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		3,523.00000	3,438,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,625.00000	2,668,000	10.56	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		3,830.00000	3,742,000	10.56	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.99700	9.02200			0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		0.00000	17,000		0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		123.00000	0,000		0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		156.00000	296,000		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	0,000		0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		403.00000	263,000		0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.62000	8.55100			0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.68500	8.69600			0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		1,796.00000	1,792,000	16.59	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,407.00000	3,314,000	16.59	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		1,966.00000	1,964,000	16.62	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		3,161.00000	3,070,000	16.62	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		1,636.00000	1,630,000	16.55	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,666.00000	3,571,000	16.55	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.75500	8.76600			0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		2,595.00000	2,604,000	16.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,764.00000	4,686,000	16.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		2,766.00000	2,776,000	16.35	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,520.00000	4,442,000	16.35	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	Call		2,431.00000	2,438,000	16.27	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		5,019.00000	4,939,000	16.27	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		10,179.00000	10,239,000	17.61	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		657.00000	629,000	17.61	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.82200	8.83400		16.75	0.00	0	1,089.00
R209	On	03/11/2011	Bond Future	8.75	Call		4,015.00000	4,038,000	16.75	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		4,681.00000	4,609,000	16.75	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		4,206.00000	4,231,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		4,474.00000	4,405,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		3,828.00000	3,851,000	16.71	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		4,894.00000	4,823,000	16.71	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.88900	8.90200			0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		755.00000	856,000		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		1,135.00000	1,236,000		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		371.00000	472,000		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			2.75000	1.07300			0.00	0	0.00
R211	On	03/02/2011	Bond Future			2.14000	1.78200			0.00	0	0.00
R211	On	05/05/2011	Bond Future			1.58600	1.58500			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		3,060.00000	3,054,000		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		3,331.00000	3,325,000		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	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		2,789.00000	2,783,000		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			2.72000	2.53300			0.00	0	0.00
R212	On	05/05/2011	Bond Future			2.47300	2.44200			0.00	0	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		1,851.00000	2,146,000		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		1,365.00000	1,660,000		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		2,339.00000	2,634,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future			8.70000	8.63100			0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.78700	8.78800			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		6,787.00000	6,779,000		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		6,332.00000	6,324,000		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		7,245.00000	7,237,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.86600	8.86700			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		7,393.00000	7,385,000		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	6,932,000		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	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		7,849.00000	7,841,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.94500	8.94600			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		1,566.00000	1,558,000		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		1,162.00000	1,154,000		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		1,973.00000	1,965,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.02500	9.02700			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		210.00000	194,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		178.00000	194,000		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	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		600.00000	585,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			14,351.95000	14,423.19000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		8,232.00000	7,520,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		0.00000	1,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		8,232.00000	7,519,000	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		8,232.00000	7,520,000	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			14,547.36000	14,603.98000			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	Call		11,040.00000	10,474,000	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		11,040.00000	10,474,000	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		0.00000	1,000	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		11,040.00000	10,474,000	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000	0,000	0.00	0	0.00
TRT1	On	05/05/2011	Index Future			339.06400	338.42300		0.00	0	100.00
TRT1	On	04/08/2011	Index Future			343.70300	343.05200		0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.10900	1.11270	14.51	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		644.00000	613,000	14.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		17.00000	23,000	14.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		269.00000	253,000	15.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		142.00000	163,000	15.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		1,131.00000	1,095,000	17.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		4.00000	5,000	17.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.12640	1.12900	14.06	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		882.00000	856,000	13.68	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		92.00000	92,000	13.68	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		536.00000	514,000	14.06	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		246.00000	250,000	14.06	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		1,315.00000	1,288,000	13.43	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		25.00000	24,000	13.43	0	0.00
<b>Total for Derivatives :</b>									<b>297,162,742.12</b>	<b>25,624</b>	<b>777,234.00</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	6.17000	6.19500		0.00	0	0.00
R157	On	15/09/2015	Spot Bond	7.88500	7.91000		0.00	0	0.00
R186	On	21/12/2026	Spot Bond	8.67000	8.69000		0.00	0	0.00
R189	On	31/03/2013	Spot Bond	211.42260	211.40052		0.00	0	0.00
R197	On	07/12/2023	Spot Bond	225.40610	225.37470		0.00	0	0.00
R201	On	21/12/2014	Spot Bond	7.73500	7.76000		0.00	0	0.00
R202	On	07/12/2033	Spot Bond	2.80000	2.80000		0.00	0	0.00
R203	On	15/09/2017	Spot Bond	8.36000	8.38000		0.00	0	0.00
R204	On	21/12/2018	Spot Bond	8.48500	8.51000		0.00	0	0.00
R206	On	15/01/2014	Spot Bond	7.40500	7.43500		0.00	0	0.00
R207	On	15/01/2020	Spot Bond	8.55500	8.58500		0.00	0	0.00
R208	On	31/03/2021	Spot Bond	8.57500	8.59500		0.00	0	0.00
R209	On	31/03/2036	Spot Bond	8.62500	8.63500		0.00	0	0.00
R210	On	31/03/2028	Spot Bond	2.77000	2.76000		0.00	0	0.00
R211	On	31/01/2017	Spot Bond	2.13500	2.13500		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			2.75000	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>297,162,742.12</b>	<b>25,624</b>	<b>777,234.00</b>