



# Daily MTM Report

Daily summary for: 10/02/2011

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			7.31390	7.21470		13.44	40,767,678.60	5,574	229,201.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		5.00000	6,000	17.37	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		790.00000	692,000	17.37	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		4.00000	5,000	17.65	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		839.00000	741,000	17.65	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		6.00000	8,000	17.09	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		741.00000	644,000	17.09	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,286.00000	1,187,000	20.18	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		1.00000	1,000	20.18	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,285.00000	3,186,000	31.56	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	31.56	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		171.00000	109,000	13.44	0.00	0	2,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		86.00000	123,000	13.44	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,186.00000	1,087,000	19.62	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		1.00000	1,000	19.62	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		323.00000	241,000	14.56	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		38.00000	55,000	14.56	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		366.00000	281,000	14.84	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		31.00000	45,000	14.84	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		410.00000	322,000	15.13	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		25.00000	36,000	15.13	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		139.00000	89,000	13.71	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		104.00000	153,000	13.71	0.00	0	9,600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		72.00000	45,000	14.54	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		187.00000	259,000	14.54	0.00	0	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		242.00000	169,000	14.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		57.00000	83,000	14.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		90.00000	57,000	14.26	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		155.00000	221,000	14.26	0.00	0	600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		205.00000	138,000	13.72	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		70.00000	102,000	13.72	0.00	0	150.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		125.00000	185,000	13.99	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		110.00000	71,000	13.99	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		22.00000	12,000	15.91	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		387.00000	476,000	15.91	0.00	0	8,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Put		46.00000	27,000	15.09	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Call		261.00000	341,000	15.09	0.00	0	1,600.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.41300	7.31200		14.29	11,230,695.00	1,515	50,169.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		195.00000	232,000	14.52	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		333.00000	269,000	14.52	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		180.00000	213,000	14.75	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		368.00000	300,000	14.75	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		212.00000	252,000	14.29	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		300.00000	239,000	14.29	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		657.00000	745,000	14.30	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		45.00000	32,000	14.30	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Put		190.00000	150,000	14.29	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Call		302.00000	363,000	14.29	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Put		131.00000	100,000	14.29	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Call		393.00000	463,000	14.29	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Put		771.00000	683,000	17.04	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Call		83.00000	96,000	17.04	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Put		599.00000	518,000	16.12	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		111.00000	131,000	16.12	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		213.00000	170,000	14.29	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		275.00000	333,000	14.29	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		250.00000	304,000	14.29	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		238.00000	191,000	14.29	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.52090	7.42000		14.55	774,652.70	103	11,977.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		170.00000	187,000	16.45	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		800.00000	716,000	16.45	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		161.00000	178,000	16.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		841.00000	757,000	16.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		179.00000	198,000	16.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		759.00000	677,000	16.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		602.00000	526,000	15.58	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	7.80	Call		222.00000	247,000	15.58	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		349.00000	399,000	14.49	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		329.00000	278,000	14.49	0.00	0	2,800.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.62470	7.52320		14.78	0.00	0	257.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		500.00000	554,000	14.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		327.00000	279,000	14.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		475.00000	527,000	14.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		352.00000	302,000	14.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		527.00000	583,000	14.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		304.00000	258,000	14.54	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.60850	9.50670		18.72	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,660.00000	1,708,000	18.23	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,353.00000	1,300,000	18.23	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,642.00000	1,690,000	18.29	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,385.00000	1,332,000	18.29	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,678.00000	1,726,000	18.17	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,321.00000	1,268,000	18.17	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future			7.31390	7.21470			13.44	0.00	0	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		26,088.00000	34,145,000	15.09	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		4,618.00000	2,755,000	15.09	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		22,293.00000	29,929,000	14.81	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		5,823.00000	3,539,000	14.81	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		30,102.00000	38,520,000	15.36	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		3,632.00000	2,130,000	15.36	0.00	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			7.41300	7.31200		14.29	148,260.00	20	40.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		39,298.00000	46,331,000	14.29	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		13,098.00000	10,031,000	14.29	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		36,107.00000	42,836,000	14.29	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		14,907.00000	11,536,000	14.29	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		42,646.00000	49,971,000	14.30	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		11,446.00000	8,671,000	14.30	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		22,984.00000	27,698,000	14.29	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		26,784.00000	21,398,000	14.29	0.00	0	60.00
£ / R On	14/03/2011	Foreign Exchange Future			11.73080	11.59390		13.74	105,577.20	9	31,207.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Call		114.00000	161,000	13.91	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Put		320.00000	230,000	13.91	0.00	0	2,000.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Call		101.00000	142,000	14.08	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Put		357.00000	261,000	14.08	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Call		130.00000	181,000	13.74	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Put		286.00000	200,000	13.74	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Put		130.00000	87,000	14.37	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Call		274.00000	368,000	14.37	0.00	0	870.00
£ / R On	14/03/2011	Foreign Exchange Future	12.55	Put		971.00000	841,000	16.47	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	12.55	Call		15.00000	22,000	16.47	0.00	0	870.00
£ / R On	14/03/2011	Foreign Exchange Future	12.00	Put		474.00000	366,000	14.59	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	12.00	Call		68.00000	97,000	14.59	0.00	0	150.00
£ / R On	13/06/2011	Foreign Exchange Future			11.87580	11.73640		14.11	0.00	0	2,561.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Call		341.00000	401,000	14.11	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	11.85	Put		455.00000	375,000	14.11	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		322.00000	379,000	14.22	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		486.00000	403,000	14.22	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		360.00000	426,000	14.10	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		424.00000	350,000	14.10	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Call		1,053.00000	1,178,000	14.28	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Put		67.00000	52,000	14.28	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		255.00000	204,000	14.06	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		541.00000	630,000	14.06	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		483.00000	566,000	14.08	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		297.00000	240,000	14.08	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		305.00000	359,000	14.33	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		519.00000	433,000	14.33	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			12.02620	11.88780		14.46	0.00	0	2,457.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		738.00000	826,000	14.28	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		350.00000	300,000	14.28	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		709.00000	795,000	14.30	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		371.00000	319,000	14.30	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		768.00000	857,000	14.26	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		330.00000	281,000	14.26	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		654.00000	736,000	14.33	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		416.00000	360,000	14.33	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		455.00000	512,000	14.64	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		667.00000	586,000	14.64	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			12.16640	12.02990		14.57	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	11.65	Call		836.00000	919,000	14.29	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		456.00000	403,000	14.29	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		809.00000	890,000	14.32	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		479.00000	424,000	14.32	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		863.00000	948,000	14.26	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		433.00000	382,000	14.26	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08800	0.08760		16.17	880.00	10	438.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		211.00000	231,000	17.10	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		151.00000	131,000	17.10	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		13.00000	14,000	20.70	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		953.00000	914,000	20.70	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		1,061.00000	1,101,000	17.33	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		1.00000	1,000	17.33	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08930	0.08890		17.44	0.00	0	573.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		560.00000	586,000	16.23	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		170.00000	156,000	16.23	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		176.00000	185,000	19.12	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		786.00000	755,000	19.12	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,403.00000	1,442,000	16.95	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		13.00000	12,000	16.95	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.94200	9.87540		12.87	2,286,660.00	230	17,230.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		194.00000	237,000	13.38	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		119.00000	95,000	13.38	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		164.00000	205,000	13.21	0.00	0	0.00

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€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		139.00000	113,000	13.21	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		225.00000	272,000	13.55	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		100.00000	80,000	13.55	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		40.00000	30,000	14.40	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		415.00000	472,000	14.40	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		554.00000	493,000	14.81	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		29.00000	35,000	14.81	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		646.00000	583,000	15.24	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		21.00000	25,000	15.24	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		302.00000	251,000	13.52	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		77.00000	93,000	13.52	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		334.00000	387,000	14.06	0.00	0	500.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		59.00000	45,000	14.06	0.00	0	3,000.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Put		230.00000	185,000	13.09	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Call		105.00000	127,000	13.09	0.00	0	500.00
€ / R	On	13/06/2011	Foreign Exchange Future			10.06360	9.99620		13.35	0.00	0	8,073.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		417.00000	458,000	13.42	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		221.00000	194,000	13.42	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		388.00000	428,000	13.41	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		242.00000	214,000	13.41	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		447.00000	490,000	13.44	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		201.00000	176,000	13.44	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.19170	10.12570		13.56	0.00	0	2,460.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		695.00000	739,000	13.43	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		219.00000	197,000	13.43	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		663.00000	706,000	13.44	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		237.00000	214,000	13.44	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		728.00000	774,000	13.42	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		202.00000	182,000	13.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.31330	10.24660		13.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		753.00000	795,000	13.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		306.00000	282,000	13.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		723.00000	764,000	13.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		326.00000	301,000	13.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		783.00000	826,000	13.37	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		286.00000	263,000	13.37	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			372.73600	373.10000			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			377.98300	378.34900			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			343.24400	343.68700			0.00	0	1,064.00
ALBI	On	04/08/2011	Index Future			348.07600	348.52300			0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.31440	7.27830		9.75	153,602.40	21	8,487.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		584.00000	619,000	16.45	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		6.00000	5,000	16.45	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		535.00000	570,000	15.89	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		7.00000	6,000	15.89	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		633.00000	668,000	17.00	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		5.00000	4,000	17.00	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.32250	7.29200		10.15	0.00	0	10,405.00

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	6.65	Call		681.00000	708,000	14.34	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		39.00000	36,000	14.34	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		636.00000	662,000	14.02	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		44.00000	40,000	14.02	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		727.00000	754,000	14.67	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		35.00000	32,000	14.67	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.33640	7.30670		10.45	0.00	0	5,842.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		729.00000	755,000	13.47	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		72.00000	69,000	13.47	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		686.00000	712,000	13.26	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		79.00000	76,000	13.26	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		773.00000	799,000	13.69	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		66.00000	63,000	13.69	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.15010	8.14280		12.13	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,271.00000	1,277,000	11.53	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		428.00000	427,000	11.53	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,243.00000	1,249,000	11.57	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		450.00000	449,000	11.57	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,300.00000	1,306,000	11.50	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		407.00000	406,000	11.50	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.33800	7.25840		11.41	0.00	0	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		243.00000	311,000	13.36	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		35.00000	23,000	13.36	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		203.00000	268,000	13.04	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	14/03/2011	Foreign Exchange Future	7.10	Put		45.00000	30,000	13.04	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		285.00000	356,000	13.69	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		27.00000	18,000	13.69	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.42020	7.34100		11.07	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		494.00000	561,000	12.31	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		53.00000	41,000	12.31	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		454.00000	519,000	12.18	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		63.00000	49,000	12.18	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		536.00000	605,000	12.43	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		45.00000	35,000	12.43	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.57490	7.51140		13.85	0.00	0	200.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		305.00000	356,000	15.57	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		44.00000	31,000	15.57	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		265.00000	314,000	15.29	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		54.00000	39,000	15.29	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		346.00000	400,000	15.86	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		35.00000	25,000	15.86	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.68460	7.61930		14.69	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		591.00000	642,000	14.48	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		72.00000	57,000	14.48	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		552.00000	602,000	14.49	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		83.00000	67,000	14.49	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		631.00000	683,000	14.46	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		62.00000	48,000	14.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1	On	05/05/2011	Index Future			154.26300	154.33900			0.00	0	2.00
CRD1	On	04/08/2011	Index Future			156.37500	156.45100			0.00	0	0.00
GOVI	On	05/05/2011	GOVI			344.11000	344.51600			0.00	0	205.00
GOVI	On	05/05/2011	GOVI	349.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Put		44,840.00000	48,900,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Put		44,940.00000	49,000,000		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		44,740.00000	48,800,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI			348.95400	349.36300			0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.00	Call		13,630.00000	9,540,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.01	Call		13,530.00000	9,440,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Call		13,730.00000	9,640,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		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			148.92400	148.89400			2,978,480.00	2	58.00
IGOV	On	04/08/2011	Index Future			151.02100	150.98900			0.00	0	0.00
ILBI	On	05/05/2011	Index Future			402.81800	402.74000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 FOn	16/02/2011	Jibar Tradeable Future			5.58900	5.58000				0.00	0	5,000.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			5.59500	5.60400				0.00	0	6,040.00
JIBAR FOn	20/04/2011	Jibar Tradeable Future			5.65000	5.64000				0.00	0	2,000.00
JIBAR FOn	18/05/2011	Jibar Tradeable Future			5.68100	5.67000				0.00	0	3,001.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.71700	5.70400				0.00	0	3,890.00
JIBAR FOn	20/07/2011	Jibar Tradeable Future			5.79900	5.78400				0.00	0	2,000.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.93000	5.93400				0.00	600	15,390.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.36400	6.37200				0.00	0	5,290.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.82000	6.82000				0.00	0	790.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			7.27200	7.27400				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			7.69600	7.72400				0.00	0	44,510.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			8.10500	8.08000				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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			338.21800	338.85700			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			342.97900	343.62400			0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.95500	7.94100		4.75	976,609.52	8	2,605.00
R157	On	05/05/2011	Bond Future	7.75	Call		760.00000	731,000	4.69	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,540.00000	1,568,000	4.69	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		844.00000	814,000	4.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,419.00000	1,446,000	4.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		681.00000	654,000	4.68	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	05/05/2011	Bond Future	7.70	Put		1,666.00000	1,696,000	4.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		608.00000	583,000	4.67	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,799.00000	1,830,000	4.67	0.00	0	0.00
R157	On	04/08/2011	Bond Future			8.12900	8.11400		4.75	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		662.00000	643,000	4.54	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		3,037.00000	3,075,000	4.54	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		721.00000	700,000	4.55	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,900.00000	2,936,000	4.55	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		607.00000	589,000	4.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		3,178.00000	3,217,000	4.53	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.31600	8.30000		4.75	0.00	0	3,694.00
R157	On	03/11/2011	Bond Future	8.25	Call		1,839.00000	1,807,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		2,018.00000	2,043,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		1,932.00000	1,900,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,932.00000	1,957,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,748.00000	1,717,000	4.73	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		2,107.00000	2,133,000	4.73	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.52500	8.50600			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		20.00000	83,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		147.00000	83,000		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	0,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		187.00000	250,000		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			8.73600	8.70600		12.50	0.00	0	18,980.00
R186	On	05/05/2011	Bond Future	8.75	Call		3,073.00000	2,908,000	12.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,661.00000	2,777,000	12.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		3,323.00000	3,151,000	12.53	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,446.00000	2,555,000	12.53	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		2,834.00000	2,676,000	12.47	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,890.00000	3,013,000	12.47	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		7,548.00000	7,771,000	12.11	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		638.00000	580,000	12.11	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.83200	8.80100		12.75	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,934.00000	1,836,000	12.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		7,168.00000	7,354,000	12.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		2,087.00000	1,983,000	12.31	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		6,831.00000	7,012,000	12.31	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		1,789.00000	1,695,000	12.26	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		7,515.00000	7,705,000	12.26	0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.92500	8.89300		12.50	0.00	0	12,959.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,471.00000	5,304,000	12.50	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		4,512.00000	4,633,000	12.50	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,714.00000	5,543,000	12.54	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		4,312.00000	4,429,000	12.54	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,233.00000	5,070,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		4,721.00000	4,846,000	12.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future			9.01800	8.98500			0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Call		132.00000	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
R186	On	02/02/2012	Bond Future	9.00	Put		0.00000	159,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		572.00000	281,000		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	0,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		310.00000	601,000		0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.80900	7.79500		4.25	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		801.00000	775,000	4.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		943.00000	961,000	4.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		880.00000	853,000	4.26	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		864.00000	881,000	4.26	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		725.00000	700,000	4.23	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		1,025.00000	1,045,000	4.23	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.99500	7.97900		4.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		382.00000	368,000	4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		2,555.00000	2,588,000	4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		422.00000	408,000	4.02	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		2,444.00000	2,477,000	4.02	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		347.00000	334,000	3.99	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		2,671.00000	2,705,000	3.99	0.00	0	0.00
R201	On	03/11/2011	Bond Future			8.19400	8.17600		4.00	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,183.00000	1,159,000	3.94	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		1,665.00000	1,690,000	3.94	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,249.00000	1,224,000	3.95	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		1,594.00000	1,618,000	3.95	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	Call		1,119.00000	1,096,000	3.92	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		1,739.00000	1,765,000	3.92	0.00	0	0.00
R201	On	02/02/2012	Bond Future			8.41500	8.39600			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		369.00000	416,000		0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		0.00000	0,000		0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		242.00000	290,000		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		495.00000	543,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.43700	0.44600			0.00	0	10,089.00
R202	On	05/05/2011	Bond Future	2.05	Call		39,250.00000	39,509,000		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	40,537,000		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	38,471,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		1.00000	0,000		0.00	0	0.00
R203	On	05/05/2011	Bond Future			8.41300	8.41000		7.25	0.00	0	516.00
R203	On	05/05/2011	Bond Future	8.25	Call		1,036.00000	1,022,000	7.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,811.00000	1,812,000	7.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		1,141.00000	1,127,000	7.17	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,673.00000	1,674,000	7.17	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		937.00000	923,000	7.14	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,956.00000	1,956,000	7.14	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.55600	8.55200		7.25	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	8.00	Call		945.00000	934,000	6.93	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,546.00000	3,554,000	6.93	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,022.00000	1,011,000	6.95	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,384.00000	3,392,000	6.95	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		872.00000	862,000	6.90	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,713.00000	3,721,000	6.90	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.70300	8.69900		7.25	0.00	0	1,404.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,003.00000	1,991,000	7.13	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		2,895.00000	2,901,000	7.13	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,110.00000	2,097,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		2,777.00000	2,782,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,900.00000	1,888,000	7.11	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		3,017.00000	3,023,000	7.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.86000	8.85600			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		454.00000	471,000		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		240.00000	257,000		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		669.00000	686,000		0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.53200	8.51700		8.50	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		1,595.00000	1,545,000	8.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,687.00000	1,719,000	8.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		1,733.00000	1,681,000	8.52	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	05/05/2011	Bond Future	8.55	Put		1,554.00000	1,584,000	8.52	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		1,463.00000	1,415,000	8.48	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,827.00000	1,860,000	8.48	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.66300	8.64800		8.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		916.00000	889,000	8.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,393.00000	4,445,000	8.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		995.00000	966,000	8.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		4,198.00000	4,248,000	8.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		842.00000	817,000	8.11	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		4,594.00000	4,648,000	8.11	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.79400	8.77900		8.25	0.00	0	1,867.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,715.00000	2,671,000	8.25	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		2,862.00000	2,895,000	8.25	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,847.00000	2,802,000	8.28	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		2,740.00000	2,772,000	8.28	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,578.00000	2,536,000	8.20	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		2,980.00000	3,014,000	8.20	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.93000	8.91400			0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		421.00000	343,000		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		665.00000	586,000		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		177.00000	98,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00

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			7.46500	7.45600		3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		695.00000	680,000	3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		590.00000	596,000	3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		761.00000	745,000	3.26	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		536.00000	542,000	3.26	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		632.00000	618,000	3.24	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		646.00000	654,000	3.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.67400	7.66400		3.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		324.00000	316,000	3.09	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,782.00000	1,795,000	3.09	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		355.00000	348,000	3.11	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,702.00000	1,717,000	3.11	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		296.00000	289,000	3.08	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,864.00000	1,879,000	3.08	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.89700	7.88500		3.00	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		897.00000	884,000	2.95	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		1,163.00000	1,173,000	2.95	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		945.00000	932,000	2.96	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		1,112.00000	1,123,000	2.96	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		849.00000	837,000	2.94	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		1,213.00000	1,225,000	2.94	0.00	0	0.00
R206	On	02/02/2012	Bond Future			8.16500	8.15200			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		266.00000	289,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00

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	8.05	Put		178.00000	201,000		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		354.00000	376,000		0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.57400	8.56000		9.50	0.00	0	1,085.00
R207	On	05/05/2011	Bond Future	8.50	Call		1,545.00000	1,497,000	9.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,890.00000	1,922,000	9.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		1,684.00000	1,634,000	9.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,741.00000	1,772,000	9.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		1,413.00000	1,367,000	9.39	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,046.00000	2,081,000	9.39	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.69500	8.68000		9.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,431.00000	1,395,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,867.00000	3,915,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,535.00000	1,498,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,684.00000	3,730,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,332.00000	1,297,000	9.50	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		4,057.00000	4,106,000	9.50	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.81000	8.79500		9.50	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,871.00000	2,825,000	9.38	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		3,115.00000	3,151,000	9.38	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		3,009.00000	2,961,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		2,982.00000	3,015,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,737.00000	2,692,000	9.36	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		3,254.00000	3,290,000	9.36	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			8.93100	8.91500			0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		446.00000	362,000		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		708.00000	623,000		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		184.00000	100,000		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	05/05/2011	Bond Future			8.61000	8.59000		10.75	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		1,561.00000	1,495,000	10.65	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,108.00000	2,163,000	10.65	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		1,703.00000	1,634,000	10.67	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,946.00000	1,997,000	10.67	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		1,427.00000	1,364,000	10.62	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,280.00000	2,337,000	10.62	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.71700	8.69700		10.50	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,465.00000	1,418,000	10.26	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		4,158.00000	4,229,000	10.26	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,574.00000	1,524,000	10.28	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		3,960.00000	4,028,000	10.28	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,362.00000	1,317,000	10.24	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		4,362.00000	4,436,000	10.24	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.82400	8.80300		10.75	0.00	0	5,584.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,027.00000	2,960,000	10.60	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		3,333.00000	3,387,000	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		3,173.00000	3,105,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		3,190.00000	3,243,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,884.00000	2,819,000	10.56	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		3,481.00000	3,537,000	10.56	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.93200	8.91000			0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		505.00000	381,000		0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		784.00000	660,000		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		225.00000	101,000		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	05/05/2011	Bond Future			8.69200	8.64600		16.75	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		1,900.00000	1,727,000	16.59	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,105.00000	3,305,000	16.59	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		2,080.00000	1,896,000	16.62	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,869.00000	3,058,000	16.62	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		1,730.00000	1,567,000	16.55	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,355.00000	3,565,000	16.55	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.76200	8.71500		16.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		2,725.00000	2,551,000	16.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,486.00000	4,689,000	16.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		2,902.00000	2,722,000	16.35	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,248.00000	4,444,000	16.35	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		2,553.00000	2,387,000	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		4,733.00000	4,944,000	16.27	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		10,510.00000	10,174,000	17.61	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		580.00000	620,000	17.61	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.83000	8.78200		16.75	0.00	0	1,089.00
R209	On	03/11/2011	Bond Future	8.75	Call		4,185.00000	3,982,000	16.75	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		4,440.00000	4,616,000	16.75	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		4,382.00000	4,174,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		4,239.00000	4,411,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		3,992.00000	3,796,000	16.71	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		4,647.00000	4,831,000	16.71	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.89700	8.84700			0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		1,184.00000	794,000		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		1,564.00000	1,174,000		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		800.00000	410,000		0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future			1.60500	1.58900			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		3,038.00000	2,948,000		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		3,308.00000	3,219,000		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		2,766.00000	2,676,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.09	Put		0.00000	0,000		0.00	0	0.00

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			2.50500	2.47400			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		2,155.00000	2,450,000		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		1,670.00000	1,964,000		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		2,644.00000	2,938,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.77800	8.75300			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		6,502.00000	6,706,000		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		6,047.00000	6,251,000		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		6,960.00000	7,164,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.85600	8.83100			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		7,105.00000	7,305,000		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		6,652.00000	6,852,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		7,561.00000	7,761,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.93500	8.90900			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		1,274.00000	1,479,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		870.00000	1,075,000		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		1,680.00000	1,886,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.01500	8.98800			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		94.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	117,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		481.00000	271,000		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		297.00000	507,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			14,423.35000	14,283.64000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		6,836.00000	8,234,000	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		6,836.00000	8,233,000	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		6,837.00000	8,234,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		1.00000	0,000	2.00	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			14,614.84000	14,473.56000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		9,736.00000	11,148,000		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		9,736.00000	11,148,000		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		9,736.00000	11,149,000		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	13499.99	Put		0.00000	1,000		0.00	0	0.00
TRT1	On	05/05/2011	Index Future			339.79700	340.21200			0.00	0	100.00
TRT1	On	04/08/2011	Index Future			344.44900	344.86900			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.11030	1.09420		13.71	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		473.00000	621,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		31.00000	18,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		157.00000	239,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		215.00000	136,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		948.00000	1,108,000	18.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		6.00000	5,000	18.00	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.12640	1.11020		13.72	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		724.00000	849,000	13.41	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		122.00000	85,000	13.41	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		414.00000	501,000	13.72	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		312.00000	237,000	13.72	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		1,135.00000	1,290,000	13.86	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		33.00000	26,000	13.86	0.00	0	0.00
<b>Total for Derivatives :</b>										<b>59,423,095.42</b>	<b>8,092</b>	<b>789,426.00</b>
<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			6.05000	6.03500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.83000	7.81500			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	21/12/2026	Spot Bond			8.66000	8.63000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			211.94991	211.51095			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			225.56307	225.53166			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.68000	7.66500			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.79000	2.80000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.30500	8.30000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.43000	8.41500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.33000	7.32000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.48000	8.46500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.52500	8.50500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.63500	8.59000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.78000	2.75000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.15000	2.13500			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.78000	2.75000			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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Grand Total:</b>							<b>59,423,095.42</b>	<b>8,092</b>	<b>789,426.00</b>