



Daily MTM Report

Daily summary for: 11/02/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 14/03/2011 Foreign Exchange Future			7.33570	7.31390		13.73	81,639,005.30	11,129	234,277.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		6.00000	7,000	17.45	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		692.00000	671,000	17.45	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		5.00000	6,000	17.73	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		741.00000	720,000	17.73	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		8.00000	9,000	17.16	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		644.00000	623,000	17.16	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,187.00000	1,165,000	20.30	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		1.00000	1,000	20.30	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,186.00000	3,164,000	31.47	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	31.47	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		109.00000	102,000	13.98	0.00	0	2,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		123.00000	138,000	13.98	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,087.00000	1,065,000	19.73	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		1.00000	1,000	19.73	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		241.00000	224,000	14.59	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		55.00000	60,000	14.59	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		281.00000	263,000	14.88	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		45.00000	49,000	14.88	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		322.00000	304,000	15.16	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		36.00000	40,000	15.16	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		89.00000	82,000	14.22	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		153.00000	168,000	14.22	0.00	0	9,600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		45.00000	41,000	14.96	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		259.00000	277,000	14.96	0.00	0	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		169.00000	155,000	14.02	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		83.00000	91,000	14.02	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		57.00000	52,000	14.71	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		221.00000	238,000	14.71	0.00	0	600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		138.00000	124,000	13.73	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		102.00000	110,000	13.73	0.00	0	150.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		185.00000	202,000	14.47	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		71.00000	66,000	14.47	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		12.00000	11,000	16.18	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		476.00000	497,000	16.18	0.00	0	8,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Put		27.00000	25,000	15.45	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Call		341.00000	361,000	15.45	0.00	0	1,600.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.43550	7.41300		14.47	17,703,925.50	2,381	50,035.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		232.00000	241,000	14.47	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		269.00000	256,000	14.47	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		213.00000	222,000	14.70	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		300.00000	287,000	14.70	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		252.00000	265,000	14.46	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		239.00000	230,000	14.46	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		745.00000	764,000	14.28	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		32.00000	29,000	14.28	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Put		150.00000	144,000	14.41	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Call		363.00000	379,000	14.41	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Put		100.00000	95,000	14.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Call		463.00000	480,000	14.37	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Put		683.00000	665,000	17.01	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Call		96.00000	100,000	17.01	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Put		518.00000	502,000	16.09	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		131.00000	137,000	16.09	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		170.00000	163,000	14.42	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		333.00000	348,000	14.42	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		304.00000	319,000	14.43	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		191.00000	184,000	14.43	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.54410	7.52090		14.72	7,544.10	1	11,977.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		187.00000	194,000	16.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		716.00000	700,000	16.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		178.00000	184,000	16.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		757.00000	740,000	16.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		198.00000	205,000	16.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		677.00000	661,000	16.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		526.00000	512,000	15.59	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		247.00000	256,000	15.59	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		399.00000	415,000	14.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		278.00000	271,000	14.60	0.00	0	2,800.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.64880	7.62470		14.88	0.00	0	257.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		554.00000	569,000	14.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		279.00000	270,000	14.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		527.00000	541,000	14.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		302.00000	292,000	14.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		583.00000	598,000	14.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		258.00000	249,000	14.52	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.63120	9.60850		18.37	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,708.00000	1,689,000	17.82	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,300.00000	1,258,000	17.82	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,690.00000	1,670,000	17.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,332.00000	1,289,000	17.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,726.00000	1,707,000	17.76	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,268.00000	1,226,000	17.76	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future			7.33570	7.31390			13.73	0.00	0	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		34,145.00000	36,056,000	15.45	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		2,755.00000	2,486,000	15.45	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		29,929.00000	31,789,000	15.20	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		3,539.00000	3,219,000	15.20	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		38,520.00000	40,474,000	15.69	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		2,130.00000	1,904,000	15.69	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			7.43550	7.41300		14.47	0.00	0	40.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		46,331.00000	48,030,000	14.37	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		10,031.00000	9,480,000	14.37	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		42,836.00000	44,493,000	14.38	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		11,536.00000	10,943,000	14.38	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		49,971.00000	51,711,000	14.35	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		8,671.00000	8,161,000	14.35	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		27,698.00000	29,132,000	14.44	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		21,398.00000	20,582,000	14.44	0.00	0	60.00
£ / R On	14/03/2011	Foreign Exchange Future			11.72970	11.73080		13.65	187,675.20	16	31,191.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Call		161.00000	158,000	13.99	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Put		230.00000	228,000	13.99	0.00	0	2,000.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Call		142.00000	140,000	14.16	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Put		261.00000	260,000	14.16	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Call		181.00000	179,000	13.82	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Put		200.00000	199,000	13.82	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Put		87.00000	84,000	14.28	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Call		368.00000	364,000	14.28	0.00	0	870.00
£ / R On	14/03/2011	Foreign Exchange Future	12.55	Put		841.00000	842,000	16.59	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	12.55	Call		22.00000	22,000	16.59	0.00	0	870.00
£ / R On	14/03/2011	Foreign Exchange Future	12.00	Put		366.00000	365,000	14.68	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	12.00	Call		97.00000	95,000	14.68	0.00	0	150.00
£ / R On	13/06/2011	Foreign Exchange Future			11.87510	11.87580		14.15	1,140,009.60	96	2,561.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Call		401.00000	400,000	14.15	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		375.00000	375,000	14.15	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		379.00000	379,000	14.26	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		403.00000	404,000	14.26	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		426.00000	425,000	14.14	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		350.00000	350,000	14.14	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Call		1,178.00000	1,176,000	14.25	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Put		52.00000	51,000	14.25	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		204.00000	203,000	14.08	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		630.00000	628,000	14.08	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		566.00000	565,000	14.10	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		240.00000	240,000	14.10	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		359.00000	359,000	14.37	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		433.00000	434,000	14.37	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			12.02690	12.02620		14.49	24,053.80	2	2,457.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		826.00000	826,000	14.29	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		300.00000	299,000	14.29	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		795.00000	795,000	14.31	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		319.00000	318,000	14.31	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		857.00000	857,000	14.27	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		281.00000	280,000	14.27	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		736.00000	736,000	14.35	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		360.00000	359,000	14.35	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		512.00000	512,000	14.68	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		586.00000	585,000	14.68	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			12.16930	12.16640		14.61	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		919.00000	921,000	14.31	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		403.00000	402,000	14.31	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		890.00000	892,000	14.34	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		424.00000	423,000	14.34	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		948.00000	950,000	14.28	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		382.00000	381,000	14.28	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		0.00000	643,000	14.69	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		0.00000	674,000	14.69	101,100.00	150	150.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08800	0.08800		16.12	0.00	0	438.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		231.00000	229,000	17.17	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		131.00000	129,000	17.17	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		14.00000	13,000	20.81	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		914.00000	913,000	20.81	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		1,101.00000	1,101,000	17.30	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		1.00000	1,000	17.30	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08920	0.08930		17.51	0.00	0	573.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		586.00000	579,000	16.28	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		156.00000	159,000	16.28	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		185.00000	181,000	19.19	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		755.00000	761,000	19.19	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,442.00000	1,432,000	16.95	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		12.00000	12,000	16.95	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.92370	9.94200		12.89	7,422,927.60	748	16,940.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		237.00000	222,000	13.25	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	9.80	Put		95.00000	98,000	13.25	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		205.00000	190,000	13.07	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		113.00000	116,000	13.07	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		272.00000	256,000	13.44	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		80.00000	82,000	13.44	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		30.00000	31,000	14.36	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		472.00000	455,000	14.36	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		493.00000	509,000	15.06	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		35.00000	33,000	15.06	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		583.00000	599,000	15.49	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		25.00000	23,000	15.49	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		251.00000	263,000	13.76	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		93.00000	87,000	13.76	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		387.00000	370,000	13.99	0.00	0	500.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		45.00000	46,000	13.99	0.00	0	3,000.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Put		185.00000	195,000	13.32	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Call		127.00000	119,000	13.32	0.00	0	500.00
€ / R	On	13/06/2011	Foreign Exchange Future			10.04620	10.06360		13.46	0.00	0	8,073.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		458.00000	448,000	13.51	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		194.00000	202,000	13.51	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		428.00000	418,000	13.50	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		214.00000	222,000	13.50	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		490.00000	479,000	13.52	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		176.00000	183,000	13.52	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.17520	10.19170		13.53	0.00	0	2,460.00

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	9.65	Call		739.00000	727,000	13.45	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		197.00000	202,000	13.45	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		706.00000	694,000	13.46	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		214.00000	219,000	13.46	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		774.00000	761,000	13.44	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		182.00000	186,000	13.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.29770	10.31330		13.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		795.00000	781,000	13.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		282.00000	283,000	13.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		764.00000	751,000	13.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		301.00000	303,000	13.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		826.00000	812,000	13.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		263.00000	264,000	13.30	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			372.63800	372.73600			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			377.88700	377.98300			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			343.10700	343.24400			0.00	0	1,064.00
ALBI	On	04/08/2011	Index Future			347.93900	348.07600			0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.31800	7.31440		9.71	0.00	0	8,487.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		619.00000	622,000	16.50	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		5.00000	4,000	16.50	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		570.00000	573,000	15.93	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		6.00000	5,000	15.93	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		668.00000	672,000	17.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		4.00000	4,000	17.06	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future			7.32710	7.32250		10.16	1,318,878.00	180	10,555.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		708.00000	712,000	14.34	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		36.00000	35,000	14.34	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		662.00000	666,000	14.02	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		40.00000	39,000	14.02	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		754.00000	758,000	14.67	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		32.00000	31,000	14.67	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.34190	7.33640		10.46	0.00	0	5,842.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		755.00000	759,000	13.47	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		69.00000	67,000	13.47	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		712.00000	716,000	13.25	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		76.00000	74,000	13.25	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		799.00000	803,000	13.68	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		63.00000	61,000	13.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.19270	8.15010		12.18	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,277.00000	1,303,000	11.47	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		427.00000	410,000	11.47	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,249.00000	1,275,000	11.51	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		449.00000	432,000	11.51	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,306.00000	1,333,000	11.43	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		406.00000	390,000	11.43	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.39110	7.33800		11.35	0.00	0	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		311.00000	357,000	13.53	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	7.05	Put		23.00000	16,000	13.53	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		268.00000	313,000	13.22	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		30.00000	22,000	13.22	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		356.00000	403,000	13.85	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		18.00000	12,000	13.85	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.47510	7.42020		11.10	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		561.00000	609,000	12.35	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		41.00000	34,000	12.35	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		519.00000	565,000	12.24	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		49.00000	40,000	12.24	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		605.00000	653,000	12.47	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		35.00000	28,000	12.47	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.54400	7.57490		14.04	3,017,600.00	400	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		356.00000	330,000	15.63	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		31.00000	36,000	15.63	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		314.00000	289,000	15.36	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		39.00000	45,000	15.36	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		400.00000	372,000	15.89	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		25.00000	28,000	15.89	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.65340	7.68460		14.66	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		642.00000	617,000	14.55	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		57.00000	64,000	14.55	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		602.00000	577,000	14.56	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		67.00000	74,000	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
CHF / R	On 13/06/2011	Foreign Exchange Future	7.05	Call		683.00000	657,000	14.54	0.00	0	0.00
CHF / R	On 13/06/2011	Foreign Exchange Future	7.05	Put		48.00000	54,000	14.54	0.00	0	0.00
CRD1	On 05/05/2011	Index Future			154.26400	154.26300			0.00	0	2.00
CRD1	On 04/08/2011	Index Future			156.37600	156.37500			0.00	0	0.00
GOVI	On 05/05/2011	GOVI			343.99500	344.11000			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		48,900.00000	50,050,000		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		49,000.00000	50,150,000		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		48,800.00000	49,950,000		0.00	0	0.00
GOVI	On 04/08/2011	GOVI			348.83900	348.95400			0.00	0	0.00
GOVI	On 04/08/2011	GOVI	348.00	Call		9,540.00000	8,390,000		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		9,440.00000	8,290,000		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		9,640.00000	8,490,000		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			148.84200	148.92400			0.00	0	58.00
IGOV	On 04/08/2011	Index Future			150.93800	151.02100			0.00	0	0.00
ILBI	On 05/05/2011	Index Future			402.59800	402.81800			0.00	0	336.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5.60100	5.58900			0.00	0	5,000.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.59800	5.59500			0.00	0	6,040.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.66300	5.65000			0.00	0	2,000.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.69600	5.68100			0.00	0	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.71500	5.71700			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.79100	5.79900			0.00	0	2,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.92600	5.93000			0.00	0	15,390.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.40400	6.36400			0.00	0	5,290.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.83100	6.82000			0.00	0	790.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.28700	7.27200			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.69800	7.69600			0.00	0	44,510.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			8.09000	8.10500			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	05/05/2011	JNOTE	8.00	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
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			337.95900	338.21800			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			342.71900	342.97900			0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.95300	7.95500		4.75	11,842,179.04	97	2,605.00
R157	On	05/05/2011	Bond Future	7.75	Call		731.00000	728,000	4.69	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,568.00000	1,557,000	4.69	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	7.80	Call		814.00000	811,000	4.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,446.00000	1,435,000	4.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		654.00000	651,000	4.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,696.00000	1,685,000	4.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		583.00000	580,000	4.67	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,830.00000	1,819,000	4.67	0.00	0	0.00
R157	On	04/08/2011	Bond Future			8.12700	8.12900		4.75	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		643.00000	641,000	4.54	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		3,075.00000	3,065,000	4.54	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		700.00000	698,000	4.55	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,936.00000	2,927,000	4.55	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		589.00000	587,000	4.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		3,217.00000	3,207,000	4.53	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.31400	8.31600		4.75	0.00	0	3,694.00
R157	On	03/11/2011	Bond Future	8.25	Call		1,807.00000	1,807,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		2,043.00000	2,036,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		1,900.00000	1,900,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,957.00000	1,950,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,717.00000	1,717,000	4.73	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		2,133.00000	2,126,000	4.73	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.52200	8.52500			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		83.00000	73,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		83.00000	93,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.45	Call		0.00000	0,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		250.00000	240,000		0.00	0	0.00
R186	On	05/05/2011	Bond Future			8.75100	8.73600		12.50	4,156,531.40	35	18,980.00
R186	On	05/05/2011	Bond Future	8.75	Call		2,908.00000	2,819,000	12.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,777.00000	2,828,000	12.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		3,151.00000	3,058,000	12.53	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,555.00000	2,602,000	12.53	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		2,676.00000	2,591,000	12.47	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		3,013.00000	3,068,000	12.47	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		7,771.00000	7,879,000	12.11	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		580.00000	548,000	12.11	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.84700	8.83200		12.75	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,836.00000	1,784,000	12.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		7,354.00000	7,439,000	12.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,983.00000	1,929,000	12.31	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		7,012.00000	7,095,000	12.31	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		1,695.00000	1,646,000	12.26	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		7,705.00000	7,793,000	12.26	0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.94000	8.92500		12.50	116,794.02	1	12,958.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,304.00000	5,222,000	12.50	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		4,633.00000	4,686,000	12.50	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,543.00000	5,459,000	12.54	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		4,429.00000	4,479,000	12.54	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,070.00000	4,990,000	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	03/11/2011	Bond Future	8.95	Put		4,846.00000	4,900,000	12.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future			9.03400	9.01800			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		159.00000	299,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		281.00000	141,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		0.00000	1,000		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		601.00000	742,000		0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.79700	7.80900			0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		775.00000	788,000	4.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		961.00000	936,000	4.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		853.00000	867,000	4.26	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		881.00000	858,000	4.26	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		700.00000	712,000	4.23	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		1,045.00000	1,019,000	4.23	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.98100	7.99500			0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		368.00000	375,000	4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		2,588.00000	2,554,000	4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		408.00000	415,000	4.02	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		2,477.00000	2,443,000	4.02	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		334.00000	341,000	3.99	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		2,705.00000	2,671,000	3.99	0.00	0	0.00
R201	On	03/11/2011	Bond Future			8.17900	8.19400			0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,159.00000	1,174,000	3.94	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	8.00	Put		1,690.00000	1,664,000	3.94	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,224.00000	1,240,000	3.95	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		1,618.00000	1,593,000	3.95	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,096.00000	1,111,000	3.92	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		1,765.00000	1,739,000	3.92	0.00	0	0.00
R201	On	02/02/2012	Bond Future			8.39900	8.41500			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		416.00000	376,000		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		290.00000	250,000		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		543.00000	503,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.44700	0.43700			0.00	0	10,089.00
R202	On	05/05/2011	Bond Future	2.05	Call		39,509.00000	39,221,000		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		40,537.00000	40,249,000		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		38,471.00000	38,183,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
R203	On	05/05/2011	Bond Future			8.41200	8.41300		7.25	0.00	0	516.00
R203	On	05/05/2011	Bond Future	8.25	Call		1,022.00000	1,016,000	7.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,812.00000	1,801,000	7.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		1,127.00000	1,121,000	7.17	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,674.00000	1,663,000	7.17	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	05/05/2011	Bond Future	8.20	Call		923.00000	917,000	7.14	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,956.00000	1,945,000	7.14	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.55400	8.55600		7.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		934.00000	932,000	6.93	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,554.00000	3,542,000	6.93	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,011.00000	1,009,000	6.95	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,392.00000	3,380,000	6.95	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		862.00000	859,000	6.90	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,721.00000	3,709,000	6.90	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.70100	8.70300		7.25	0.00	0	1,404.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,991.00000	1,990,000	7.13	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		2,901.00000	2,891,000	7.13	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,097.00000	2,097,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		2,782.00000	2,773,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,888.00000	1,887,000	7.11	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		3,023.00000	3,013,000	7.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.85900	8.86000			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		471.00000	467,000		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		257.00000	252,000		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		686.00000	682,000		0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.53100	8.53200		8.50	0.00	0	100.00

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	8.50	Call		1,545.00000	1,538,000	8.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,719.00000	1,706,000	8.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		1,681.00000	1,674,000	8.52	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,584.00000	1,571,000	8.52	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		1,415.00000	1,408,000	8.48	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,860.00000	1,848,000	8.48	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.66200	8.66300		8.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		889.00000	886,000	8.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,445.00000	4,437,000	8.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		966.00000	962,000	8.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		4,248.00000	4,239,000	8.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		817.00000	813,000	8.11	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		4,648.00000	4,638,000	8.11	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.79300	8.79400		8.25	0.00	0	1,867.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,671.00000	2,669,000	8.25	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		2,895.00000	2,887,000	8.25	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,802.00000	2,799,000	8.28	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		2,772.00000	2,763,000	8.28	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,536.00000	2,533,000	8.20	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		3,014.00000	3,006,000	8.20	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.92900	8.93000			0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		343.00000	347,000		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		586.00000	591,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	8.95	Call		98.00000	103,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.44200	7.46500		3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		680.00000	705,000	3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		596.00000	566,000	3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		745.00000	772,000	3.26	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		542.00000	514,000	3.26	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		618.00000	642,000	3.24	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		654.00000	623,000	3.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.64700	7.67400		3.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		316.00000	329,000	3.09	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,795.00000	1,750,000	3.09	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		348.00000	361,000	3.11	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,717.00000	1,671,000	3.11	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		289.00000	301,000	3.08	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,879.00000	1,832,000	3.08	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.86700	7.89700		3.00	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		884.00000	909,000	2.95	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		1,173.00000	1,139,000	2.95	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		932.00000	959,000	2.96	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		1,123.00000	1,091,000	2.96	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		837.00000	861,000	2.94	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		1,225.00000	1,190,000	2.94	0.00	0	0.00
R206	On	02/02/2012	Bond Future			8.13100	8.16500			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	8.00	Call		0.00000	0,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		289.00000	229,000		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		201.00000	142,000		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		376.00000	317,000		0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.57800	8.57400		9.50	47,135,185.00	500	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		1,497.00000	1,476,000	9.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,922.00000	1,924,000	9.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		1,634.00000	1,612,000	9.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,772.00000	1,772,000	9.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		1,367.00000	1,347,000	9.39	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,081.00000	2,083,000	9.39	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.69900	8.69500		9.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,395.00000	1,381,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,915.00000	3,923,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,498.00000	1,483,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,730.00000	3,738,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,297.00000	1,283,000	9.50	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		4,106.00000	4,114,000	9.50	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.81500	8.81000		9.50	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,825.00000	2,806,000	9.38	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		3,151.00000	3,159,000	9.38	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,961.00000	2,942,000	9.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.80	Put		3,015.00000	3,023,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,692.00000	2,673,000	9.36	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		3,290.00000	3,298,000	9.36	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.93600	8.93100			0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		362.00000	336,000		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		623.00000	597,000		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		100.00000	74,000		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			8.61900	8.61000		10.75	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		1,495.00000	1,460,000	10.65	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,163.00000	2,182,000	10.65	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		1,634.00000	1,598,000	10.67	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,997.00000	2,016,000	10.67	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		1,364.00000	1,331,000	10.62	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,337.00000	2,359,000	10.62	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.72700	8.71700		10.50	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,418.00000	1,391,000	10.26	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		4,229.00000	4,261,000	10.26	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,524.00000	1,495,000	10.28	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		4,028.00000	4,058,000	10.28	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,317.00000	1,291,000	10.24	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		4,436.00000	4,468,000	10.24	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			8.83400	8.82400		10.75	0.00	0	5,584.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,960.00000	2,926,000	10.60	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		3,387.00000	3,411,000	10.60	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,105.00000	3,069,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		3,243.00000	3,265,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,819.00000	2,786,000	10.56	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		3,537.00000	3,561,000	10.56	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.94300	8.93200			0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		381.00000	319,000		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		660.00000	598,000		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		101.00000	39,000		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			8.71100	8.69200		16.75	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		1,727.00000	1,650,000	16.59	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,305.00000	3,382,000	16.59	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		1,896.00000	1,816,000	16.62	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		3,058.00000	3,132,000	16.62	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		1,567.00000	1,495,000	16.55	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,565.00000	3,646,000	16.55	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.78200	8.76200		16.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		2,551.00000	2,474,000	16.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,689.00000	4,771,000	16.31	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	8.55	Call		2,722.00000	2,642,000	16.35	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,444.00000	4,523,000	16.35	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		2,387.00000	2,313,000	16.27	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,944.00000	5,029,000	16.27	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		10,174.00000	10,029,000	17.61	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		620.00000	634,000	17.61	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.85000	8.83000		16.75	4,489,760.40	60	1,029.00
R209	On	03/11/2011	Bond Future	8.75	Call		3,982.00000	3,895,000	16.75	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		4,616.00000	4,686,000	16.75	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		4,174.00000	4,085,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		4,411.00000	4,479,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		3,796.00000	3,711,000	16.71	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		4,831.00000	4,903,000	16.71	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.91800	8.89700			0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		794.00000	631,000		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		1,174.00000	1,011,000		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		410.00000	247,000		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			1.63700	1.60500			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		2,948.00000	2,769,000		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		3,219.00000	3,040,000		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		2,676.00000	2,497,000		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	05/05/2011	Bond Future			2.50600	2.50500			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		2,450.00000	2,459,000		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		1,964.00000	1,974,000		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		2,938.00000	2,947,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.78700	8.77800			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		6,706.00000	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		6,251.00000	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		7,164.00000	7,237,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.86600	8.85600			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		7,305.00000	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		6,852.00000	6,932,000		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		7,761.00000	7,841,000		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			8.94500	8.93500			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		1,479.00000	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		1,075.00000	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		1,886.00000	1,965,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.02600	9.01500			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		117.00000	202,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		271.00000	186,000		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		507.00000	593,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			14,426.00000	14,423.35000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		8,234.00000	8,260,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		1.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		8,233.00000	8,260,000	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		8,234.00000	8,260,000	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			14,615.98000	14,614.84000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		11,148.00000	11,160,000		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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		11,148.00000	11,160,000	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		0.00000	0,000	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		11,149.00000	11,160,000	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		1.00000	0,000	0.00	0	0.00
TRT1	On	05/05/2011	Index Future			339.74500	339.79700		0.00	0	100.00
TRT1	On	04/08/2011	Index Future			344.39700	344.44900		0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.11270	1.11030	13.65	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		621.00000	642,000	14.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		18.00000	15,000	14.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		239.00000	251,000	14.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		136.00000	124,000	14.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		1,108.00000	1,131,000	18.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		5.00000	4,000	18.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.12870	1.12640	13.76	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		849.00000	868,000	13.46	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		85.00000	81,000	13.46	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		501.00000	515,000	13.76	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		237.00000	228,000	13.76	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		1,290.00000	1,311,000	13.83	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		26.00000	24,000	13.83	0	0.00
Total for Derivatives :									180,303,168.96	15,796	794,036.00

j-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900		0.00	0	0.00
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Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2011	Spot Bond			6.05000	6.05000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.83000	7.83000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.67500	8.66000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			211.88813	211.94991			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			225.59448	225.56307			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.67000	7.68000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.80000	2.79000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.30500	8.30500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.43000	8.43000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.31000	7.33000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.48500	8.48000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.53500	8.52500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.65500	8.63500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.78000	2.78000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.18000	2.15000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.78000	2.78000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213 On 28/02/2031 Spot Bond			8.00000	8.00000			0.00	0	0.00
Total for j-Bonds :							0.00	0	0.00
Grand Total:							180,303,168.96	15,796	794,036.00