



Daily MTM Report

Daily summary for: 16/02/2011

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			7.29940	7.32530		13.76	93,154,942.80	12,762	239,449.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		6.00000	5,000	18.39	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		681.00000	706,000	18.39	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		4.00000	4,000	18.72	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		729.00000	755,000	18.72	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		7.00000	6,000	18.06	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		632.00000	657,000	18.06	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,176.00000	1,202,000	21.69	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		1.00000	1,000	21.69	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,175.00000	3,201,000	33.37	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	33.37	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		97.00000	108,000	13.76	0.00	0	2,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		122.00000	107,000	13.76	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,076.00000	1,102,000	21.03	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		1.00000	1,000	21.03	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		228.00000	246,000	15.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		53.00000	45,000	15.08	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		267.00000	286,000	15.41	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		42.00000	35,000	15.41	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		309.00000	329,000	15.74	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		34.00000	28,000	15.74	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		78.00000	87,000	14.08	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		153.00000	136,000	14.08	0.00	0	9,600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		38.00000	42,000	15.02	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		263.00000	241,000	15.02	0.00	0	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		156.00000	171,000	14.42	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		81.00000	70,000	14.42	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		49.00000	54,000	14.71	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		224.00000	203,000	14.71	0.00	0	600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		125.00000	137,000	14.09	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		100.00000	86,000	14.09	0.00	0	150.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		187.00000	168,000	14.39	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		62.00000	69,000	14.39	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		10.00000	11,000	16.60	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		485.00000	460,000	16.60	0.00	0	8,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Put		23.00000	25,000	15.65	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Call		348.00000	324,000	15.65	0.00	0	1,600.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.39840	7.42470		14.58	29,911,731.20	4,043	47,803.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		235.00000	224,000	14.82	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		260.00000	276,000	14.82	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		216.00000	206,000	15.06	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		291.00000	308,000	15.06	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		255.00000	243,000	14.58	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		230.00000	245,000	14.58	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		756.00000	731,000	14.61	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		31.00000	33,000	14.61	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Put		144.00000	155,000	14.59	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Call		369.00000	353,000	14.59	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Put		97.00000	104,000	14.60	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Call		472.00000	452,000	14.60	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Put		672.00000	695,000	17.44	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Call		97.00000	93,000	17.44	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Put		508.00000	528,000	16.49	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		133.00000	126,000	16.49	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		164.00000	175,000	14.59	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		339.00000	323,000	14.59	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		309.00000	294,000	14.59	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		184.00000	196,000	14.59	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.50620	7.53270		14.82	300,248.00	40	11,962.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		190.00000	185,000	16.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		707.00000	729,000	16.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		180.00000	175,000	16.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		747.00000	769,000	16.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		201.00000	195,000	16.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		668.00000	689,000	16.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		518.00000	537,000	15.89	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		251.00000	243,000	15.89	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		409.00000	393,000	14.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		276.00000	287,000	14.78	0.00	0	2,800.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.61030	7.63680		14.97	0.00	0	257.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		564.00000	547,000	14.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		277.00000	287,000	14.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		536.00000	520,000	14.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		299.00000	310,000	14.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		593.00000	575,000	14.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		256.00000	265,000	14.74	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.59900	9.62330		18.79	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,739.00000	1,710,000	18.36	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,316.00000	1,311,000	18.36	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,720.00000	1,691,000	18.41	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,347.00000	1,342,000	18.41	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,758.00000	1,729,000	18.30	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,285.00000	1,280,000	18.30	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future			7.29940	7.32530			13.76	0.00	0	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		34,764.00000	32,417,000	15.65	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		2,234.00000	2,477,000	15.65	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		30,439.00000	28,174,000	15.34	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		2,909.00000	3,234,000	15.34	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		39,234.00000	36,822,000	15.97	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		1,704.00000	1,882,000	15.97	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			7.39840	7.42470		14.58	0.00	0	40.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		47,161.00000	45,174,000	14.60	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		9,691.00000	10,334,000	14.60	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		43,608.00000	41,715,000	14.60	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		11,138.00000	11,875,000	14.60	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		50,856.00000	48,781,000	14.60	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		8,386.00000	8,941,000	14.60	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		28,143.00000	26,784,000	14.59	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		20,673.00000	21,944,000	14.59	0.00	0	60.00
£ / R On	14/03/2011	Foreign Exchange Future			11.68940	11.82940		13.73	23,519,072.80	2,012	31,408.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Call		192.00000	127,000	14.13	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Put		163.00000	238,000	14.13	0.00	0	2,000.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Call		170.00000	111,000	14.33	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Put		191.00000	272,000	14.33	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Call		221.00000	145,000	13.93	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Put		142.00000	206,000	13.93	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Put		57.00000	84,000	14.52	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Call		436.00000	323,000	14.52	0.00	0	870.00
£ / R On	14/03/2011	Foreign Exchange Future	12.55	Put		746.00000	875,000	17.14	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	12.55	Call		25.00000	14,000	17.14	0.00	0	870.00
£ / R On	14/03/2011	Foreign Exchange Future	12.00	Put		286.00000	383,000	14.93	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	12.00	Call		115.00000	72,000	14.93	0.00	0	150.00
£ / R On	13/06/2011	Foreign Exchange Future			11.83410	11.97460		14.27	0.00	0	2,464.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Call		449.00000	374,000	14.27	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		324.00000	390,000	14.27	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		423.00000	353,000	14.39	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		348.00000	419,000	14.39	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		476.00000	398,000	14.26	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		301.00000	364,000	14.26	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Call		1,269.00000	1,137,000	14.31	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Put		44.00000	53,000	14.31	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		171.00000	212,000	14.17	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		696.00000	596,000	14.17	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		628.00000	534,000	14.20	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		203.00000	250,000	14.20	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		398.00000	334,000	14.50	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		373.00000	450,000	14.50	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.98450	12.12560		14.55	479,380.00	40	2,460.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		891.00000	792,000	14.31	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		265.00000	308,000	14.31	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		858.00000	762,000	14.33	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		282.00000	328,000	14.33	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		924.00000	823,000	14.28	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		248.00000	289,000	14.28	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		796.00000	704,000	14.38	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		320.00000	370,000	14.38	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		552.00000	487,000	14.73	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		526.00000	603,000	14.73	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			12.12710	12.26800		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	19/12/2011	Foreign Exchange Future	11.65	Call		983.00000	890,000	14.34	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		365.00000	413,000	14.34	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		953.00000	862,000	14.37	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		385.00000	435,000	14.37	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		1,014.00000	919,000	14.32	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		346.00000	392,000	14.32	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		687.00000	619,000	14.75	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		619.00000	692,000	14.75	0.00	0	250.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08700	0.08740		15.99	0.00	0	548.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		187.00000	163,000	17.61	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		147.00000	163,000	17.61	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		7.00000	5,000	20.70	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		967.00000	1,005,000	20.70	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		1,041.00000	1,000,000	17.22	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		1.00000	0,000	17.22	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08830	0.08860		17.82	0.00	0	573.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		534.00000	514,000	16.48	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		174.00000	184,000	16.48	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		161.00000	154,000	19.52	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		801.00000	824,000	19.52	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,374.00000	1,344,000	16.91	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		14.00000	14,000	16.91	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.83970	9.89990		13.06	22,050,767.70	2,241	19,192.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		200.00000	159,000	13.26	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		100.00000	119,000	13.26	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		169.00000	132,000	13.06	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		119.00000	142,000	13.06	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		233.00000	190,000	13.47	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		83.00000	100,000	13.47	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		30.00000	37,000	14.48	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		430.00000	377,000	14.48	3,614,676.00	9,588	20,017.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		526.00000	579,000	15.80	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		26.00000	19,000	15.80	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		618.00000	673,000	16.29	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		18.00000	13,000	16.29	53,885.00	4,145	8,653.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		273.00000	316,000	14.30	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		73.00000	56,000	14.30	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		346.00000	296,000	14.08	0.00	0	500.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		46.00000	56,000	14.08	0.00	0	3,000.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Put		202.00000	239,000	13.81	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Call		102.00000	79,000	13.81	0.00	0	500.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.96020	10.02110		13.49	0.00	0	8,073.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		427.00000	389,000	13.54	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		206.00000	229,000	13.54	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		397.00000	361,000	13.52	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		226.00000	251,000	13.52	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		458.00000	418,000	13.56	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		187.00000	208,000	13.56	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.08830	10.14960		13.74	7,061,810.00	700	3,160.00

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		709.00000	667,000	13.63	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		209.00000	229,000	13.63	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		676.00000	636,000	13.64	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		226.00000	248,000	13.64	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		742.00000	700,000	13.61	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		192.00000	212,000	13.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.20930	10.27100		13.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		764.00000	726,000	13.56	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		293.00000	317,000	13.56	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		734.00000	697,000	13.58	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		313.00000	338,000	13.58	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		795.00000	756,000	13.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		274.00000	297,000	13.54	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			373.45700	373.09100			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			378.73000	378.35500			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			344.05600	343.82800			0.00	0	1,064.00
ALBI	On	04/08/2011	Index Future			348.91300	348.68000			0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.27030	7.30720		10.00	1,454,060.00	200	8,487.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		611.00000	574,000	16.75	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		4.00000	4,000	16.75	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		562.00000	526,000	16.14	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		5.00000	6,000	16.14	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		660.00000	624,000	17.36	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		3.00000	4,000	17.36	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future			7.27960	7.31610		10.64	0.00	0	10,105.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		700.00000	669,000	14.54	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		34.00000	39,000	14.54	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		654.00000	624,000	14.24	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		38.00000	44,000	14.24	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		746.00000	715,000	14.84	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		30.00000	35,000	14.84	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.29380	7.33050		10.76	14,587.60	2	5,840.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		748.00000	718,000	13.55	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		68.00000	74,000	13.55	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		705.00000	675,000	13.34	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		75.00000	81,000	13.34	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		792.00000	761,000	13.77	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		62.00000	67,000	13.77	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.14500	8.18060		12.41	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,291.00000	1,291,000	11.84	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		410.00000	446,000	11.84	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,263.00000	1,263,000	11.87	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		432.00000	468,000	11.87	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,320.00000	1,320,000	11.81	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		389.00000	425,000	11.81	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.39100	7.41410		12.69	0.00	0	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		379.00000	358,000	15.06	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		15.00000	17,000	15.06	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		334.00000	314,000	14.72	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		20.00000	23,000	14.72	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		426.00000	404,000	15.40	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		12.00000	13,000	15.40	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.47440	7.49720		11.31	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		628.00000	608,000	12.61	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		31.00000	34,000	12.61	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		585.00000	565,000	12.49	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		38.00000	41,000	12.49	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		673.00000	653,000	12.73	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		26.00000	29,000	12.73	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.51740	7.54650		13.82	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		327.00000	299,000	15.46	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		31.00000	32,000	15.46	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		286.00000	258,000	15.13	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		40.00000	41,000	15.13	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		370.00000	342,000	15.79	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		24.00000	25,000	15.79	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.62660	7.65630		14.52	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		617.00000	593,000	14.70	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		61.00000	66,000	14.70	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		578.00000	553,000	14.68	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		72.00000	76,000	14.68	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		658.00000	633,000	14.72	0.00	0	0.00
CHF / R	On 13/06/2011	Foreign Exchange Future	7.05	Put		52.00000	56,000	14.72	0.00	0	0.00
CRD1	On 05/05/2011	Index Future			154.64100	154.53400			0.00	0	2.00
CRD1	On 04/08/2011	Index Future			156.76000	156.65100			0.00	0	0.00
GOVI	On 05/05/2011	GOVI			344.92500	344.68600			0.00	0	208.00
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		43,140.00000	40,750,000		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		43,240.00000	40,850,000		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		43,040.00000	40,650,000		0.00	0	0.00
GOVI	On 04/08/2011	GOVI			349.79400	349.55000			0.00	0	0.00
GOVI	On 04/08/2011	GOVI	348.00	Call		15,500.00000	17,940,000		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		15,400.00000	17,840,000		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		15,600.00000	18,040,000		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			148.92300	148.97700			0.00	0	58.00
IGOV	On 04/08/2011	Index Future			151.02500	151.07900			0.00	0	0.00
ILBI	On 05/05/2011	Index Future			402.81600	402.84600			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			5.57500	5.57600			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.59000	5.60200			0.00	0	6,040.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.65100	5.65200			0.00	0	2,000.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.66300	5.66300			0.00	0	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.69800	5.70100			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.79600	5.77600			0.00	0	2,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.94700	5.95500			0.00	0	15,390.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.41600	6.40300			0.00	0	5,390.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.81800	6.80400			0.00	800	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.25400	7.25700			0.00	750	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.70300	7.68700			0.00	0	44,510.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			8.03000	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

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			339.01200	338.83900			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			343.79800	343.62000			0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.88200	7.91800		4.75	0.00	0	2,605.00
R157	On	05/05/2011	Bond Future	7.75	Call		759.00000	813,000	4.69	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,445.00000	1,353,000	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		845.00000	904,000	4.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,326.00000	1,239,000	4.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		678.00000	728,000	4.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,569.00000	1,473,000	4.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		604.00000	649,000	4.67	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,701.00000	1,599,000	4.67	0.00	0	0.00
R157	On	04/08/2011	Bond Future			8.04900	8.08800		4.75	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		668.00000	707,000	4.54	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,943.00000	2,833,000	4.54	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		727.00000	769,000	4.55	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,807.00000	2,699,000	4.55	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		612.00000	649,000	4.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		3,083.00000	2,971,000	4.53	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.23000	8.27300		4.75	0.00	0	3,694.00
R157	On	03/11/2011	Bond Future	8.25	Call		1,865.00000	1,940,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,947.00000	1,868,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		1,960.00000	2,037,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,863.00000	1,786,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,773.00000	1,845,000	4.73	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		2,035.00000	1,953,000	4.73	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.43000	8.47600			0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		80.00000	234,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		0.00000	0,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		247.00000	401,000		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	67,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		87.00000	0,000		0.00	0	0.00
R186	On	05/05/2011	Bond Future			8.70500	8.71300		12.50	0.00	0	18,980.00
R186	On	05/05/2011	Bond Future	8.75	Call		2,935.00000	2,958,000	12.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,589.00000	2,537,000	12.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		3,184.00000	3,209,000	12.53	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,373.00000	2,323,000	12.53	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		2,698.00000	2,718,000	12.47	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,820.00000	2,765,000	12.47	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		7,540.00000	7,467,000	12.11	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		564.00000	566,000	12.11	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.79900	8.80700		12.75	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,857.00000	1,869,000	12.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		7,146.00000	7,084,000	12.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		2,007.00000	2,021,000	12.31	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		6,807.00000	6,747,000	12.31	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		1,714.00000	1,726,000	12.26	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		7,495.00000	7,433,000	12.26	0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.89100	8.89900		12.50	0.00	0	12,965.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,385.00000	5,415,000	12.50	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		4,481.00000	4,438,000	12.50	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,627.00000	5,658,000	12.54	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		4,279.00000	4,238,000	12.54	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,148.00000	5,177,000	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		4,690.00000	4,647,000	12.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.98300	8.99200			0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Call		71.00000	150,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		511.00000	590,000		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		372.00000	292,000		0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.72500	7.75600		4.25	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		830.00000	875,000	4.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		849.00000	796,000	4.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		913.00000	960,000	4.26	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		774.00000	723,000	4.26	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		750.00000	792,000	4.23	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		927.00000	871,000	4.23	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.90200	7.93600		4.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		396.00000	418,000	4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		2,442.00000	2,364,000	4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		438.00000	462,000	4.02	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		2,333.00000	2,257,000	4.02	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		360.00000	380,000	3.99	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		2,557.00000	2,477,000	3.99	0.00	0	0.00
R201	On	03/11/2011	Bond Future			8.09300	8.13000		4.00	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,225.00000	1,270,000	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		1,581.00000	1,525,000	3.94	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,293.00000	1,340,000	3.95	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		1,512.00000	1,458,000	3.95	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,160.00000	1,203,000	3.92	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		1,654.00000	1,596,000	3.92	0.00	0	0.00
R201	On	02/02/2012	Bond Future			8.30400	8.34400			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		238.00000	137,000		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		111.00000	10,000		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		364.00000	263,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.44700	0.44700			0.00	0	10,089.00
R202	On	05/05/2011	Bond Future	2.05	Call		39,221.00000	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		40,249.00000	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		38,183.00000	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			8.33700	8.37300		7.25	0.00	0	516.00
R203	On	05/05/2011	Bond Future	8.25	Call		1,063.00000	1,132,000	7.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,660.00000	1,554,000	7.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		1,173.00000	1,247,000	7.17	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,526.00000	1,426,000	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		960.00000	1,024,000	7.14	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,800.00000	1,690,000	7.14	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.47400	8.51200		7.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		973.00000	1,025,000	6.93	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,388.00000	3,264,000	6.93	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,053.00000	1,108,000	6.95	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,229.00000	3,108,000	6.95	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		898.00000	947,000	6.90	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,553.00000	3,425,000	6.90	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.61800	8.65700		7.25	0.00	0	1,408.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,062.00000	2,140,000	7.13	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		2,766.00000	2,670,000	7.13	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,171.00000	2,252,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		2,650.00000	2,557,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,957.00000	2,031,000	7.11	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		2,887.00000	2,787,000	7.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.77000	8.81200			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		266.00000	86,000		0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		0.00000	129,000		0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		51.00000	0,000		0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		481.00000	301,000		0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.48300	8.50700		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		1,563.00000	1,620,000	8.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,601.00000	1,528,000	8.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		1,703.00000	1,763,000	8.52	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,470.00000	1,400,000	8.52	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		1,430.00000	1,483,000	8.48	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,740.00000	1,663,000	8.48	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.61100	8.63700		8.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		900.00000	933,000	8.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,319.00000	4,216,000	8.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		979.00000	1,014,000	8.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		4,125.00000	4,023,000	8.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		827.00000	857,000	8.11	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		4,521.00000	4,415,000	8.11	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.74100	8.76700		8.25	0.00	0	1,871.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,714.00000	2,777,000	8.25	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		2,800.00000	2,731,000	8.25	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,847.00000	2,911,000	8.28	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		2,679.00000	2,611,000	8.28	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,577.00000	2,637,000	8.20	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		2,918.00000	2,846,000	8.20	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.87300	8.90200			0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		480.00000	623,000		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		724.00000	866,000		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		235.00000	378,000		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			7.35700	7.40500		3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		739.00000	801,000	3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		511.00000	458,000	3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		808.00000	874,000	3.26	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		461.00000	412,000	3.26	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		672.00000	731,000	3.24	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		564.00000	508,000	3.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.55200	7.60500		3.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		345.00000	375,000	3.09	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,674.00000	1,589,000	3.09	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		379.00000	411,000	3.11	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,597.00000	1,514,000	3.11	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		315.00000	344,000	3.08	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,755.00000	1,668,000	3.08	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.76100	7.82100		3.00	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		945.00000	1,001,000	2.95	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		1,085.00000	1,023,000	2.95	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		995.00000	1,053,000	2.96	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		1,036.00000	976,000	2.96	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		895.00000	950,000	2.94	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		1,133.00000	1,070,000	2.94	0.00	0	0.00
R206	On	02/02/2012	Bond Future			8.00900	8.07800			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		137.00000	16,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		0.00000	72,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		49.00000	0,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		224.00000	103,000		0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.54700	8.57100		9.50	0.00	0	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		1,454.00000	1,509,000	9.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,862.00000	1,779,000	9.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		1,591.00000	1,650,000	9.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,711.00000	1,633,000	9.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		1,324.00000	1,375,000	9.39	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,020.00000	1,934,000	9.39	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.66600	8.69100		9.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,371.00000	1,414,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,869.00000	3,772,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,473.00000	1,518,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,683.00000	3,589,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,273.00000	1,314,000	9.50	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		4,059.00000	3,961,000	9.50	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.78000	8.80600		9.50	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,808.00000	2,873,000	9.38	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		3,112.00000	3,036,000	9.38	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,944.00000	3,012,000	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		2,977.00000	2,904,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,675.00000	2,738,000	9.36	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		3,252.00000	3,174,000	9.36	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.89900	8.92700			0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		383.00000	531,000		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		645.00000	792,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1.00000	0,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		121.00000	268,000		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			8.58800	8.61200		10.75	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		1,436.00000	1,491,000	10.65	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,116.00000	2,026,000	10.65	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		1,574.00000	1,633,000	10.67	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,950.00000	1,863,000	10.67	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		1,306.00000	1,357,000	10.62	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,292.00000	2,197,000	10.62	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.69400	8.71900		10.50	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,380.00000	1,424,000	10.26	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		4,203.00000	4,099,000	10.26	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,485.00000	1,532,000	10.28	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		4,001.00000	3,901,000	10.28	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,280.00000	1,322,000	10.24	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		4,410.00000	4,305,000	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			8.80000	8.82600		10.75	0.00	0	5,591.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,925.00000	2,993,000	10.60	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		3,364.00000	3,282,000	10.60	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,069.00000	3,140,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		3,219.00000	3,140,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,784.00000	2,851,000	10.56	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		3,513.00000	3,430,000	10.56	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.90800	8.93400			0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		370.00000	516,000		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		649.00000	795,000		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		90.00000	236,000		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			8.67200	8.67400		16.75	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		1,716.00000	1,709,000	16.59	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,149.00000	3,125,000	16.59	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		1,889.00000	1,881,000	16.62	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,906.00000	2,881,000	16.62	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		1,554.00000	1,546,000	16.55	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,406.00000	3,382,000	16.55	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.74100	8.74300		16.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		2,567.00000	2,564,000	16.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,553.00000	4,534,000	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		2,740.00000	2,737,000	16.35	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,310.00000	4,291,000	16.35	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		2,400.00000	2,397,000	16.27	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,805.00000	4,786,000	16.27	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		10,280.00000	10,288,000	17.61	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		574.00000	566,000	17.61	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.80900	8.81100		16.75	0.00	0	1,029.00
R209	On	03/11/2011	Bond Future	8.75	Call		4,018.00000	4,018,000	16.75	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		4,502.00000	4,486,000	16.75	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		4,212.00000	4,212,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		4,299.00000	4,283,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		3,829.00000	3,829,000	16.71	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		4,714.00000	4,698,000	16.71	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.87500	8.87700			0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		949.00000	965,000		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		1,330.00000	1,345,000		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		566.00000	581,000		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			1.66100	1.65900			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		2,646.00000	2,635,000		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		2,917.00000	2,906,000		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		2,375.00000	2,363,000		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			2.49600	2.49600			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		2,364.00000	2,364,000		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		1,879.00000	1,879,000		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		2,853.00000	2,853,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.74200	8.75400			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		6,510.00000	6,412,000		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		6,055.00000	5,957,000		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		6,968.00000	6,870,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.81900	8.83200			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		7,113.00000	7,008,000		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		6,660.00000	6,555,000		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		7,569.00000	7,464,000		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			8.89700	8.91000			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		1,282.00000	1,179,000		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		878.00000	775,000		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		1,688.00000	1,585,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.97600	8.99000			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		78.00000	187,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		466.00000	575,000		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		313.00000	204,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			14,327.18000	14,403.57000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		8,036.00000	7,272,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		8,036.00000	7,272,000	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		8,036.00000	7,272,000	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			14,519.45000	14,593.23000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		10,932.00000	10,195,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		0.00000	1,000		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		10,932.00000		10,194,000	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		10,932.00000		10,195,000	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000		0,000	0.00	0	0.00
TRT1	On	05/05/2011	Index Future			340.66500	340.38700			0.00	0	100.00
TRT1	On	04/08/2011	Index Future			345.33300	345.04900			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.10820	1.11170	13.75		0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		629.00000		595,000	14.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		12.00000		13,000	14.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		233.00000		209,000	14.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		116.00000		127,000	14.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		1,120.00000		1,085,000	18.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		3.00000		3,000	18.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.12480	1.12790	13.99		0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		863.00000		835,000	13.71	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		84.00000		87,000	13.71	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		510.00000		489,000	13.99	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		231.00000		241,000	13.99	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		1,305.00000		1,274,000	14.08	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		26.00000		26,000	14.08	0	0.00
Total for Derivatives :									181,615,161.10	37,323	808,952.00	

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			5.93500	6.02000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.77000	7.80000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.63500	8.64000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			211.99647	211.93146			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			226.18552	226.09145			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.61000	7.63500			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.80000	2.80000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.24000	8.27000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.39000	8.41000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.24000	7.28000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.46000	8.48000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.51000	8.53000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.62000	8.62000			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			2.20000	2.20000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.77000	2.77000			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:							181,615,161.10	37,323	808,952.00