



Daily MTM Report

Daily summary for: 10/03/2011

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			6.90450	6.87460		11.78	242,713,888.50	35,153	175,954.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		0.00000	0,000	27.49	0.00	0	6,050.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		1,125.00000	1,096,000	27.49	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		0.00000	0,000	28.21	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		1,175.00000	1,146,000	28.21	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		0.00000	0,000	26.78	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		1,075.00000	1,046,000	26.78	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,625.00000	1,596,000	34.64	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		0.00000	0,000	34.64	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,625.00000	3,596,000	46.81	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	46.81	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		425.00000	396,000	17.49	0.00	0	2,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		0.00000	0,000	17.49	0.00	0	6,050.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,525.00000	1,496,000	33.21	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		0.00000	0,000	33.21	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		625.00000	596,000	20.35	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		0.00000	0,000	20.35	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		675.00000	646,000	21.07	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		0.00000	0,000	21.07	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		725.00000	696,000	21.78	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		0.00000	0,000	21.78	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		375.00000	346,000	16.78	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		0.00000	0,000	16.78	0.00	0	7,600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		227.00000	197,000	14.64	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		2.00000	1,000	14.64	0.00	0	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		525.00000	496,000	18.92	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		0.00000	0,000	18.92	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		276.00000	247,000	15.35	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		1.00000	1,000	15.35	0.00	0	100.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		475.00000	446,000	18.21	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		0.00000	0,000	18.21	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		0.00000	0,000	16.07	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		325.00000	296,000	16.07	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		27.00000	14,000	11.93	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		52.00000	68,000	11.93	0.00	0	8,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Put		133.00000	104,000	13.21	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Call		8.00000	8,000	13.21	0.00	0	1,600.00
\$ / R	On	13/06/2011	Foreign Exchange Future			6.99530	6.96850		13.73	201,905,343.90	28,863	109,390.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		74.00000	73,000	15.86	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		556.00000	528,000	15.86	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		67.00000	66,000	16.10	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		599.00000	571,000	16.10	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		82.00000	81,000	15.62	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		514.00000	486,000	15.62	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		362.00000	380,000	14.21	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		94.00000	85,000	14.21	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Put		355.00000	330,000	14.68	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Call		123.00000	125,000	14.68	0.00	0	400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Put		250.00000	228,000	13.96	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Call		168.00000	173,000	13.96	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Put		1,059.00000	1,029,000	18.47	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Call		27.00000	24,000	18.47	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Put		871.00000	841,000	17.52	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		39.00000	36,000	17.52	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		393.00000	367,000	14.91	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		111.00000	112,000	14.91	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		101.00000	101,000	15.15	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		433.00000	406,000	15.15	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		284.00000	261,000	14.20	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		152.00000	156,000	14.20	0.00	0	650.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.09860	7.07150		14.51	106,954,606.20	15,067	28,476.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		92.00000	88,000	17.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,071.00000	1,039,000	17.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		87.00000	83,000	18.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,116.00000	1,084,000	18.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		97.00000	94,000	17.80	0.00	0	3,000.00

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	8.00	Put		1,026.00000	995,000	17.80	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		850.00000	820,000	17.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		121.00000	119,000	17.07	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		196.00000	199,000	15.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		525.00000	500,000	15.60	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		451.00000	465,000	14.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		180.00000	166,000	14.46	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		390.00000	404,000	14.47	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		219.00000	205,000	14.47	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		563.00000	537,000	15.79	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		184.00000	186,000	15.79	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		682.00000	654,000	16.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		153.00000	153,000	16.33	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.19850	7.17120		14.70	15,296,812.50	2,125	1,875.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		314.00000	317,000	15.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		493.00000	469,000	15.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		298.00000	300,000	15.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		527.00000	502,000	15.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		330.00000	334,000	15.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		459.00000	436,000	15.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.30860	7.28110		15.03	0.00	0	277.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		568.00000	579,000	14.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		323.00000	306,000	14.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		542.00000	552,000	14.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		347.00000	329,000	14.84	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	19/03/2012	Foreign Exchange Future	6.99	Call		595.00000	606,000	14.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		300.00000	283,000	14.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		587.00000	598,000	14.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		306.00000	289,000	14.76	0.00	0	1,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.22730	9.19760		18.31	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,474.00000	1,473,000	18.31	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,476.00000	1,446,000	18.31	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,457.00000	1,457,000	18.36	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,509.00000	1,480,000	18.36	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,490.00000	1,490,000	18.25	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,442.00000	1,413,000	18.25	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future			6.90450	6.87460			11.78	0.00	0	70.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		795.00000	811,000	13.21	13.21	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		13,335.00000	10,361,000	13.21	13.21	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		390.00000	348,000	13.92	13.92	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		17,930.00000	14,898,000	13.92	13.92	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		1,570.00000	1,786,000	12.49	12.49	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		9,110.00000	6,336,000	12.49	12.49	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.99530	6.96850			13.73	279,812.00	40	350.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		16,848.00000	17,338,000	13.96	13.96	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		24,998.00000	22,808,000	13.96	13.96	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		15,186.00000	15,557,000	14.20	14.20	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		28,336.00000	26,027,000	14.20	14.20	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		18,690.00000	19,312,000	13.73	13.73	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	7.00	Put		21,840.00000	19,782,000	13.73	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		9,083.00000	9,035,000	15.39	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		47,233.00000	44,505,000	15.39	0.00	0	60.00
£ / R	On 14/03/2011	Foreign Exchange Future			11.10760	11.12140		11.57	44,874,704.00	4,040	28,263.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Call		0.00000	0,000	17.83	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Put		679.00000	692,000	17.83	0.00	0	2,000.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Call		0.00000	0,000	18.28	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Put		729.00000	742,000	18.28	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Call		0.00000	0,000	17.38	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Put		629.00000	642,000	17.38	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Put		333.00000	344,000	14.70	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Call		4.00000	2,000	14.70	0.00	0	569.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Put		1,429.00000	1,442,000	24.54	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Call		0.00000	0,000	24.54	0.00	0	569.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Put		879.00000	892,000	19.62	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Call		0.00000	0,000	19.62	0.00	0	150.00
£ / R	On 14/03/2011	Foreign Exchange Future	8.00	Put		0.00000	0,000	17.05	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	8.00	Call		3,121.00000	3,108,000	17.05	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	7.30	Put		0.00000	0,000	18.97	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	7.30	Call		3,821.00000	3,808,000	18.97	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future			11.24210	11.26100		13.31	15,041,929.80	1,338	5,409.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		135.00000	125,000	14.79	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		724.00000	733,000	14.79	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		126.00000	116,000	14.92	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	11.90	Put		765.00000	774,000	14.92	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		146.00000	135,000	14.67	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		685.00000	693,000	14.67	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Call		626.00000	607,000	13.33	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Put		115.00000	115,000	13.33	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		429.00000	434,000	13.81	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		240.00000	226,000	13.81	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		208.00000	195,000	14.05	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		497.00000	503,000	14.05	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		117.00000	108,000	15.04	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		806.00000	816,000	15.04	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.38820	11.40640		14.13	35,087,044.20	3,081	5,750.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		437.00000	422,000	14.33	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		531.00000	534,000	14.33	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		419.00000	403,000	14.43	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		563.00000	565,000	14.43	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		457.00000	441,000	14.23	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		501.00000	503,000	14.23	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		384.00000	369,000	14.64	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		628.00000	631,000	14.64	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		259.00000	248,000	15.55	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		953.00000	960,000	15.55	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.52480	11.54220		14.35	0.00	0	87.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		549.00000	534,000	14.60	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		657.00000	659,000	14.60	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	11.70	Call		531.00000	516,000	14.68	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		689.00000	691,000	14.68	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		569.00000	553,000	14.51	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		627.00000	628,000	14.51	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		377.00000	364,000	15.51	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,035.00000	1,039,000	15.51	0.00	0	250.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08320	0.08310		17.07	0.00	0	400.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		3.00000	2,000	21.80	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		393.00000	382,000	21.80	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		0.00000	0,000	30.67	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,390.00000	1,380,000	30.67	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		610.00000	620,000	16.15	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	16.15	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08440	0.08430		18.14	0.00	0	573.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		251.00000	250,000	16.18	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		321.00000	310,000	16.18	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		56.00000	54,000	19.86	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,126.00000	1,114,000	19.86	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		951.00000	960,000	15.68	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		21.00000	20,000	15.68	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.54980	9.55850		11.14	20,360,173.60	2,132	15,829.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		5.00000	2,000	13.92	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		247.00000	252,000	13.92	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		3.00000	1,000	14.48	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	9.85	Put		295.00000	301,000	14.48	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		8.00000	4,000	13.36	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		200.00000	204,000	13.36	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		30.00000	25,000	11.51	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		88.00000	75,000	11.51	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		842.00000	850,000	20.60	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		0.00000	0,000	20.60	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		942.00000	950,000	21.71	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		0.00000	0,000	21.71	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		542.00000	550,000	17.26	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		0.00000	0,000	17.26	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		36.00000	26,000	11.70	0.00	0	500.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		78.00000	76,000	11.70	0.00	0	3,000.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Put		443.00000	450,000	16.15	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Call		1.00000	0,000	16.15	0.00	0	500.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.66260	9.67490		12.76	9,121,494.40	944	9,082.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		211.00000	201,000	13.35	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		336.00000	338,000	13.35	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		194.00000	185,000	13.54	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		369.00000	372,000	13.54	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		228.00000	218,000	13.15	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		303.00000	305,000	13.15	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.78160	9.79420		13.55	12,373,724.00	1,265	4,430.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		459.00000	451,000	13.53	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		315.00000	319,000	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
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		433.00000	425,000	13.54	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		339.00000	343,000	13.54	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		487.00000	478,000	13.53	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		293.00000	296,000	13.53	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.89230	9.90480		13.70	2,967,690.00	300	300.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		530.00000	521,000	13.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		425.00000	429,000	13.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		505.00000	497,000	13.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		450.00000	455,000	13.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		555.00000	547,000	13.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		400.00000	405,000	13.67	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			366.32300	366.98100			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			371.53900	372.20500			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			338.43000	338.81600			0.00	0	1,064.00
ALBI	On	04/08/2011	Index Future			343.24900	343.64000			0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future			6.90600	6.87900		12.80	0.00	145,047	146,047.00
ANY DA	On	18/03/2011	Can-Do Future	6.85	Call		71.00000	85,000	13.01	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	6.85	Put		42.00000	29,000	13.01	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	6.90	Call		48.00000	55,000	12.80	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	6.90	Put		69.00000	49,000	12.80	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	6.80	Call		105.00000	122,000	13.22	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	6.80	Put		26.00000	16,000	13.22	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future			9.54970	9.55800		12.14	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	18/03/2011	Can-Do Future	9.60	Call		57.00000	49,000	12.56	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	9.60	Put		99.00000	99,000	12.56	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	9.65	Call		41.00000	34,000	12.98	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	9.65	Put		133.00000	134,000	12.98	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	9.55	Call		78.00000	68,000	12.14	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	9.55	Put		70.00000	68,000	12.14	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future			6.90990	6.94240		8.95	13,992,547.50	2,025	5,324.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Call		243.00000	210,000	10.39	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		1.00000	0,000	10.39	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		194.00000	160,000	10.03	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		2.00000	0,000	10.03	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		293.00000	260,000	10.75	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		1.00000	0,000	10.75	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future			6.92410	6.95740		9.90	8,308,920.00	1,200	11,588.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		367.00000	335,000	11.75	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		60.00000	61,000	11.75	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		326.00000	294,000	11.38	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		69.00000	70,000	11.38	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		409.00000	377,000	12.12	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		52.00000	53,000	12.12	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			6.93980	6.97220		10.72	5,551,840.00	800	6,790.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		440.00000	413,000	12.22	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		118.00000	123,000	12.22	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		402.00000	376,000	11.97	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	19/09/2011	Foreign Exchange Future	6.70	Put		130.00000	136,000	11.97	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		479.00000	451,000	12.47	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		107.00000	111,000	12.47	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.83270	7.87430		12.39	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,112.00000	1,086,000	12.05	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		538.00000	553,000	12.05	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,086.00000	1,061,000	12.08	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		562.00000	578,000	12.08	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,138.00000	1,112,000	12.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		514.00000	529,000	12.02	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.08070	7.09110		11.69	0.00	0	1,641.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		62.00000	54,000	12.34	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		21.00000	23,000	12.34	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		32.00000	26,000	11.70	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		41.00000	45,000	11.70	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		101.00000	91,000	12.99	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		10.00000	10,000	12.99	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.15930	7.17330		12.11	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		354.00000	342,000	12.85	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		81.00000	83,000	12.85	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		318.00000	306,000	12.70	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		95.00000	97,000	12.70	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		392.00000	379,000	12.99	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		69.00000	70,000	12.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	14/03/2011	Foreign Exchange Future			7.41320	7.40890		12.38	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		163.00000	167,000	14.49	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		4.00000	4,000	14.49	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		119.00000	121,000	13.78	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		10.00000	8,000	13.78	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		211.00000	215,000	15.19	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		2.00000	2,000	15.19	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.51580	7.51510		13.85	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		484.00000	484,000	14.45	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		69.00000	68,000	14.45	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		446.00000	445,000	14.37	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		81.00000	79,000	14.37	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		524.00000	524,000	14.52	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		59.00000	58,000	14.52	0.00	0	0.00
CRD1 On	05/05/2011	Index Future			153.86600	153.91100			0.00	0	2.00
CRD1 On	04/08/2011	Index Future			155.98100	156.02600			0.00	0	0.00
GOVI On	05/05/2011	GOVI			339.71200	340.06900			0.00	0	209.00
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		89,310.00000	92,880,000		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		89,410.00000	92,980,000		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		89,210.00000	92,780,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI			344.54900	344.91000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/08/2011	GOVI	348.00	Call	0.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.00	Put	30,900.00000	34,510,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.01	Call	0.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.01	Put	31,000.00000	34,610,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Call	0.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Put	30,800.00000	34,410,000		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			150.59200	150.81000		0.00	0	60.00
IGOV	On	04/08/2011	Index Future			152.73600	152.95700		0.00	0	0.00
ILBI	On	05/05/2011	Index Future			407.36200	407.93400		0.00	0	336.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200	15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300	15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500	15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500	15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200	15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700	15.00	0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.58200	5.58000		0.00	0	6,040.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.62800	5.63000		0.00	0	2,000.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.69100	5.68000		0.00	0	3,001.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.72900	5.70000			0.00	0	3,890.00
JIBAR FOn	20/07/2011	Jibar Tradeable Future			5.78900	5.78000			0.00	0	2,000.00
JIBAR FOn	17/08/2011	Jibar Tradeable Future			5.87800	5.86000			0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.97500	5.95000			0.00	0	14,390.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.58200	6.61000			0.00	0	5,390.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			7.11100	7.12000			0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			7.63600	7.60000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			8.04500	8.08000			0.00	0	44,510.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			8.39000	8.43000			0.00	0	490.00
JN02	On 05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/05/2011	JNOTE	7.75	Put	250,000.00000		250,000,000		0.00	0	0.00
JN02	On 05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/05/2011	JNOTE	8.00	Put	500,000.00000		500,000,000		0.00	0	0.00
JN02	On 05/05/2011	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/05/2011	JNOTE	8.25	Put	750,000.00000		750,000,000		0.00	0	0.00
JN05	On 05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On 05/05/2011	JNOTE	7.75	Put	250,000.00000		250,000,000		0.00	0	0.00
JN05	On 05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On 05/05/2011	JNOTE	8.00	Put	500,000.00000		500,000,000		0.00	0	0.00
JN05	On 05/05/2011	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On 05/05/2011	JNOTE	8.25	Put	750,000.00000		750,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/05/2011	Index Future			331.15100	331.69500			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			335.86600	336.41800			0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.95200	7.93800		4.50	0.00	0	2,406.00
R157	On	05/05/2011	Bond Future	7.75	Call		528.00000	501,000	4.44	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,296.00000	1,325,000	4.44	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		607.00000	577,000	4.45	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,170.00000	1,197,000	4.45	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		456.00000	431,000	4.43	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,429.00000	1,461,000	4.43	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		391.00000	369,000	4.42	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,569.00000	1,604,000	4.42	0.00	0	0.00
R157	On	04/08/2011	Bond Future			8.12000	8.10500		4.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		521.00000	503,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,861.00000	2,901,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		574.00000	555,000	4.38	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,719.00000	2,757,000	4.38	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		472.00000	455,000	4.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.45	Put		3,008.00000	3,049,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.30900	8.29300		4.75	0.00	0	3,694.00
R157	On	03/11/2011	Bond Future	8.25	Call		1,747.00000	1,715,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,901.00000	1,926,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		1,840.00000	1,808,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,815.00000	1,840,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,658.00000	1,626,000	4.74	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1,992.00000	2,017,000	4.74	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.51600	8.49800		4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,176.00000	2,142,000	4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		2,169.00000	2,195,000	4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,266.00000	2,231,000	4.77	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		2,093.00000	2,118,000	4.77	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,089.00000	2,056,000	4.74	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		2,249.00000	2,276,000	4.74	0.00	0	0.00
R186	On	05/05/2011	Bond Future			9.04300	9.02400		12.25	0.00	0	28,820.00
R186	On	05/05/2011	Bond Future	8.75	Call		1,209.00000	1,135,000	12.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		3,724.00000	3,822,000	12.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		1,368.00000	1,288,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		3,418.00000	3,509,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		1,062.00000	994,000	12.10	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		4,045.00000	4,149,000	12.10	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		9,931.00000	10,091,000	11.83	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		94.00000	83,000	11.83	0.00	0	5,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future			9.14700	9.12700		12.75	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		938.00000	895,000	12.36	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		9,112.00000	9,245,000	12.36	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,031.00000	986,000	12.38	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		8,715.00000	8,847,000	12.38	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		850.00000	810,000	12.33	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		9,516.00000	9,652,000	12.33	0.00	0	0.00
R186	On	03/11/2011	Bond Future			9.25200	9.23100		12.75	0.00	0	12,982.00
R186	On	03/11/2011	Bond Future	9.00	Call		3,742.00000	3,651,000	12.61	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		5,771.00000	5,862,000	12.61	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		3,939.00000	3,845,000	12.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		5,524.00000	5,612,000	12.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		3,551.00000	3,463,000	12.58	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		6,027.00000	6,120,000	12.58	0.00	0	0.00
R186	On	02/02/2012	Bond Future			9.35600	9.33500		12.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,025.00000	3,940,000	12.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		6,925.00000	7,018,000	12.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,213.00000	4,125,000	12.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		6,673.00000	6,763,000	12.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		3,842.00000	3,759,000	12.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		7,184.00000	7,280,000	12.56	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.53000	7.55300		4.00	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,041.00000	1,083,000	4.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		416.00000	384,000	4.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	05/05/2011	Bond Future	7.80	Call		1,147.00000	1,192,000	4.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		364.00000	335,000	4.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		941.00000	980,000	4.05	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		474.00000	440,000	4.05	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.68500	7.71000		4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		488.00000	508,000	3.88	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,866.00000	1,811,000	3.88	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		536.00000	558,000	3.89	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,763.00000	1,710,000	3.89	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		443.00000	461,000	3.87	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,972.00000	1,915,000	3.87	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.85800	7.88500		3.75	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,464.00000	1,502,000	3.82	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		1,147.00000	1,111,000	3.82	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,543.00000	1,582,000	3.83	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		1,089.00000	1,054,000	3.83	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,387.00000	1,424,000	3.80	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		1,208.00000	1,170,000	3.80	0.00	0	0.00
R201	On	02/02/2012	Bond Future			8.04500	8.07500		4.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		1,814.00000	1,854,000	4.07	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1,370.00000	1,334,000	4.07	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		1,888.00000	1,929,000	4.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		1,317.00000	1,282,000	4.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		1,742.00000	1,781,000	4.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		1,425.00000	1,387,000	4.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	05/05/2011	Bond Future			0.28400	0.28400			0.00	0	10,489.00
R202	On	05/05/2011	Bond Future	2.05	Call		43,988.00000	43,988,000		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		45,016.00000	45,016,000		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		42,949.00000	42,949,000		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			8.59700	8.58800		7.00	0.00	0	516.00
R203	On	05/05/2011	Bond Future	8.25	Call		466.00000	447,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		2,095.00000	2,118,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		539.00000	517,000	6.92	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,925.00000	1,945,000	6.92	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		401.00000	383,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		2,273.00000	2,298,000	6.89	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.74500	8.73600		7.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		557.00000	543,000	6.79	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		4,007.00000	4,034,000	6.79	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		613.00000	599,000	6.81	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,824.00000	3,851,000	6.81	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		502.00000	489,000	6.76	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		4,191.00000	4,220,000	6.76	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.90500	8.89500		7.25	0.00	0	1,416.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,514.00000	1,493,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		3,274.00000	3,297,000	7.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future	8.55	Call		1,605.00000	1,583,000	7.17	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		3,140.00000	3,162,000	7.17	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,426.00000	1,406,000	7.12	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		3,412.00000	3,436,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future			9.07400	9.06300		7.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,104.00000	2,080,000	7.14	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		3,438.00000	3,460,000	7.14	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,202.00000	2,177,000	7.16	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		3,321.00000	3,343,000	7.16	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,010.00000	1,986,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		3,559.00000	3,581,000	7.12	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.79600	8.78200		8.00	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		627.00000	594,000	7.91	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		2,143.00000	2,184,000	7.91	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		717.00000	682,000	7.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,962.00000	2,001,000	7.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		545.00000	515,000	7.89	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		2,333.00000	2,377,000	7.89	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.93700	8.92200		8.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		469.00000	452,000	8.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		5,371.00000	5,431,000	8.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		519.00000	500,000	8.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		5,147.00000	5,205,000	8.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		424.00000	407,000	8.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/08/2011	Bond Future	7.95	Put		5,600.00000	5,661,000	8.18	0.00	0	0.00
R204	On	03/11/2011	Bond Future			9.08300	9.06800		8.50	0.00	0	1,876.00
R204	On	03/11/2011	Bond Future	8.75	Call		1,938.00000	1,902,000	8.39	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		3,539.00000	3,578,000	8.39	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,047.00000	2,009,000	8.41	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		3,394.00000	3,431,000	8.41	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		1,834.00000	1,798,000	8.37	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		3,690.00000	3,729,000	8.37	0.00	0	0.00
R204	On	02/02/2012	Bond Future			9.23300	9.21700		8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		2,580.00000	2,540,000	8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		3,632.00000	3,669,000	8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		2,695.00000	2,654,000	8.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		3,503.00000	3,539,000	8.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		2,468.00000	2,429,000	8.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		3,765.00000	3,803,000	8.48	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.21800	7.25700		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		845.00000	906,000	3.09	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		262.00000	229,000	3.09	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		929.00000	994,000	3.10	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		226.00000	197,000	3.10	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		763.00000	821,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		299.00000	263,000	3.07	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.39000	7.43400		3.00	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		365.00000	393,000	2.91	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	04/08/2011	Bond Future	7.00	Put		1,321.00000	1,252,000	2.91	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		404.00000	434,000	2.93	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,249.00000	1,183,000	2.93	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		331.00000	357,000	2.90	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,398.00000	1,327,000	2.90	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.58200	7.63100		2.75	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,042.00000	1,094,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		807.00000	762,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,099.00000	1,152,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		766.00000	722,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		987.00000	1,037,000	2.79	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		851.00000	804,000	2.79	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.80600	7.86100		2.75	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,184.00000	1,235,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		940.00000	894,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,234.00000	1,287,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		902.00000	859,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,134.00000	1,184,000	2.79	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		978.00000	931,000	2.79	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.87100	8.82600		9.25	0.00	0	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		624.00000	543,000	9.16	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,478.00000	2,649,000	9.16	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		713.00000	623,000	9.18	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		2,279.00000	2,442,000	9.18	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	05/05/2011	Bond Future	8.45	Call		544.00000	470,000	9.14	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,686.00000	2,865,000	9.14	0.00	0	0.00
R207	On	04/08/2011	Bond Future			9.00200	8.95500		9.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		798.00000	730,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		4,751.00000	4,939,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		871.00000	799,000	9.56	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		4,536.00000	4,720,000	9.56	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		731.00000	667,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		4,972.00000	5,164,000	9.52	0.00	0	0.00
R207	On	03/11/2011	Bond Future			9.13200	9.08300		9.50	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,007.00000	1,896,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		3,796.00000	3,945,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,120.00000	2,005,000	9.42	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		3,638.00000	3,782,000	9.42	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		1,898.00000	1,791,000	9.37	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		3,960.00000	4,112,000	9.37	0.00	0	0.00
R207	On	02/02/2012	Bond Future			9.26700	9.21600		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		2,716.00000	2,591,000	9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		3,838.00000	3,975,000	9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		2,837.00000	2,709,000	9.52	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		3,698.00000	3,832,000	9.52	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		2,598.00000	2,477,000	9.48	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		3,982.00000	4,124,000	9.48	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.92400	8.89400		10.50	0.00	0	190.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2011	Bond Future	8.50	Call		559.00000	504,000	10.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,921.00000	3,043,000	10.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		641.00000	581,000	10.42	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,699.00000	2,815,000	10.42	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		484.00000	434,000	10.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		3,152.00000	3,278,000	10.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future			9.04100	9.01000		10.50	0.00	0	120.00
R208	On	04/08/2011	Bond Future	8.25	Call		741.00000	695,000	10.19	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		5,258.00000	5,390,000	10.19	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		811.00000	762,000	10.21	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		5,022.00000	5,151,000	10.21	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		675.00000	632,000	10.17	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		5,500.00000	5,635,000	10.17	0.00	0	0.00
R208	On	03/11/2011	Bond Future			9.16100	9.13000		10.75	0.00	0	5,603.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,025.00000	1,950,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		4,192.00000	4,290,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,141.00000	2,063,000	10.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		4,019.00000	4,114,000	10.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		1,913.00000	1,841,000	10.61	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		4,370.00000	4,472,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future			9.28300	9.25000		10.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		2,885.00000	2,798,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		4,268.00000	4,361,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,013.00000	2,923,000	10.63	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		4,117.00000	4,207,000	10.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future	8.95	Call		2,760.00000	2,675,000	10.58	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		4,423.00000	4,518,000	10.58	0.00	0	0.00
R209	On	05/05/2011	Bond Future			9.11500	9.09000		16.25	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		400.00000	359,000	15.91	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		5,089.00000	5,236,000	15.91	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		470.00000	425,000	15.94	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		4,742.00000	4,886,000	15.94	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		338.00000	302,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		5,446.00000	5,599,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			9.19500	9.17000		16.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,172.00000	1,115,000	16.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		6,453.00000	6,582,000	16.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,279.00000	1,219,000	16.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		6,145.00000	6,271,000	16.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		1,073.00000	1,020,000	16.08	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		6,773.00000	6,906,000	16.08	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		7,342.00000	7,185,000	17.58	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		932.00000	961,000	17.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future			9.27600	9.25000		17.00	0.00	0	1,033.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,322.00000	2,244,000	16.59	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		6,148.00000	6,260,000	16.59	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,463.00000	2,382,000	16.63	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		5,892.00000	6,001,000	16.63	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,189.00000	2,113,000	16.56	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	03/11/2011	Bond Future	8.70	Put		6,416.00000	6,530,000	16.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.35600	9.32900		16.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,523.00000	3,430,000	16.55	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		5,968.00000	6,070,000	16.55	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,684.00000	3,588,000	16.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		5,749.00000	5,848,000	16.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,366.00000	3,275,000	16.50	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		6,195.00000	6,299,000	16.50	0.00	0	0.00
R211	On	05/05/2011	Bond Future			1.60700	1.60600			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		2,942.00000	2,937,000		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		3,213.00000	3,207,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.19	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.09	Call		2,671.00000	2,665,000		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			2.37100	2.40100			0.00	0	2,518.00
R212	On	05/05/2011	Bond Future	2.25	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.25	Put		1,459.00000	1,171,000		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		973.00000	685,000		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		1,947.00000	1,659,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			9.13800	9.10800			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	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		9,325.00000	9,556,000		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		8,870.00000	9,102,000		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		9,783.00000	10,015,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			9.22600	9.19500			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		9,954.00000	10,190,000		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		9,501.00000	9,737,000		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		10,410.00000	10,646,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.31600	9.28500			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		4,172.00000	4,404,000		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		3,768.00000	4,000,000		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		4,578.00000	4,810,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.40800	9.37600			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		2,850.00000	3,086,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		2,462.00000	2,698,000		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	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		3,241.00000	3,477,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,726.29000	13,715.62000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		1,156.00000	1,263,000	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		1,156.00000	1,263,000	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		1,156.00000	1,263,000	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			13,907.86000	13,903.79000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		4,038.00000	4,079,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		4,038.00000	4,079,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		0.00000	1,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		4,038.00000	4,079,000		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			335.50300	335.84500			0.00	0	100.00
TRT1	On	04/08/2011	Index Future			340.11500	340.46100			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.05010	1.04800		12.19	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		54.00000	53,000	12.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		74.00000	52,000	12.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		2.00000	1,000	20.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		522.00000	500,000	20.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO n 14/03/2011 Foreign Exchange Future	1.00	Call		481.00000	501,000	19.00	0.00	0	0.00
YUAN/FO n 14/03/2011 Foreign Exchange Future	1.00	Put		1.00000	0,000	19.00	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future			1.06650	1.06540		13.44	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.05	Call		380.00000	379,000	13.44	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.05	Put		226.00000	214,000	13.44	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.10	Call		187.00000	182,000	14.60	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.10	Put		533.00000	517,000	14.60	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.00	Call		722.00000	727,000	13.13	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.00	Put		68.00000	62,000	13.13	0.00	0	0.00
Total for Derivatives :							734,830,530.60	243,420	954,231.00

i-Bonds

CGR5 On 23/07/2011 Spot Bond			15.67900	15.67900			0.00	0	0.00
R155 On 31/08/2011 Spot Bond			5.96500	5.99000			0.00	0	0.00
R157 On 15/09/2015 Spot Bond			7.87000	7.85500			0.00	0	0.00
R186 On 21/12/2026 Spot Bond			8.98500	8.96500			0.00	0	0.00
R189 On 31/03/2013 Spot Bond			212.65655	212.63643			0.00	0	0.00
R197 On 07/12/2023 Spot Bond			229.47373	230.32478			0.00	0	0.00
R201 On 21/12/2014 Spot Bond			7.45500	7.47500			0.00	0	0.00
R202 On 07/12/2033 Spot Bond			2.62000	2.62000			0.00	0	0.00
R203 On 15/09/2017 Spot Bond			8.52000	8.51000			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	21/12/2018	Spot Bond			8.72000	8.70500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.14000	7.17500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.80000	8.75500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.86000	8.83000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			9.07000	9.04500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.66000	2.66000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.13000	2.13000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.64000	2.67000			0.00	0	0.00
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:										734,830,530.60	243,420	954,231.00