

Daily MTM Report

Daily summary for: 15/03/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 13/06/2011 Foreign Exchange Future			7.05740	6.95550		14.18	169,822,216.20	24,063	392,073.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		65.00000	89,000	16.36	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		560.00000	482,000	16.36	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		59.00000	81,000	16.63	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		604.00000	524,000	16.63	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		72.00000	98,000	16.09	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		517.00000	441,000	16.09	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		346.00000	429,000	14.81	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		91.00000	72,000	14.81	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		356.00000	291,000	15.00	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		111.00000	148,000	15.00	0.00	0	2,190.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		249.00000	195,000	14.18	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		154.00000	202,000	14.18	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,068.00000	976,000	19.35	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		23.00000	33,000	19.35	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		878.00000	789,000	18.26	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	13/06/2011	Foreign Exchange Future	7.80	Call		33.00000	46,000	18.26	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		394.00000	327,000	15.27	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		99.00000	134,000	15.27	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		89.00000	121,000	15.54	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		434.00000	364,000	15.54	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		283.00000	225,000	14.45	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		138.00000	182,000	14.45	0.00	0	650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		217.00000	172,000	14.27	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		172.00000	229,000	14.27	0.00	0	150.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.16020	7.05660		14.94	15,079,381.20	2,106	54,911.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		84.00000	103,000	18.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,077.00000	993,000	18.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		80.00000	98,000	18.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,123.00000	1,038,000	18.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		89.00000	109,000	18.23	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,032.00000	949,000	18.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		855.00000	777,000	17.45	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		112.00000	137,000	17.45	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		185.00000	225,000	15.90	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		528.00000	465,000	15.90	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		434.00000	513,000	14.99	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		177.00000	153,000	14.99	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		375.00000	449,000	14.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		218.00000	189,000	14.97	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		567.00000	501,000	16.10	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	7.45	Call		174.00000	211,000	16.10	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		686.00000	615,000	16.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		143.00000	175,000	16.68	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		499.00000	582,000	15.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		142.00000	122,000	15.00	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.25920	7.15810		15.25	3,687,673.60	508	2,082.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		301.00000	353,000	15.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		493.00000	444,000	15.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		286.00000	335,000	15.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		528.00000	476,000	15.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		317.00000	371,000	15.41	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		459.00000	412,000	15.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.36880	7.26380		15.57	0.00	0	277.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		551.00000	631,000	15.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		323.00000	298,000	15.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		525.00000	603,000	15.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		347.00000	320,000	15.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		578.00000	660,000	15.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		300.00000	277,000	15.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		571.00000	652,000	15.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		307.00000	283,000	15.38	0.00	0	1,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.29200	9.18860		18.79	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,454.00000	1,538,000	18.67	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,465.00000	1,446,000	18.67	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,438.00000	1,521,000	18.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,499.00000	1,479,000	18.73	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,470.00000	1,555,000	18.61	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,431.00000	1,413,000	18.61	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future				7.05740	6.95550		14.18	395,214.40	56	280.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.05	Call		15,403.00000	20,187,000	14.18	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.05	Put		24,853.00000	19,447,000	14.18	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.10	Call		13,801.00000	18,207,000	14.45	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.10	Put		28,251.00000	22,467,000	14.45	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.00	Call		17,188.00000	22,871,000	14.27	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.00	Put		21,638.00000	17,131,000	14.27	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.35	Call		8,024.00000	10,883,000	15.81	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.35	Put		47,474.00000	40,143,000	15.81	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future				7.16020	7.05660		14.94	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.10	Call		27,697.00000	33,596,000	14.94	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.10	Put		32,037.00000	27,576,000	14.94	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.15	Call		25,881.00000	31,097,000	14.94	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.15	Put		35,221.00000	30,077,000	14.94	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.05	Call		29,645.00000	36,226,000	14.95	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.05	Put		28,985.00000	25,206,000	14.95	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.32000	11.20900		13.35	4,754,400.00	420	17,184.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		107.00000	130,000	14.35	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		748.00000	660,000	14.35	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		98.00000	120,000	14.44	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		789.00000	700,000	14.44	0.00	0	0.00

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£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		116.00000	141,000	14.26	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		707.00000	621,000	14.26	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Call		580.00000	663,000	13.48	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Put		121.00000	93,000	13.48	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		447.00000	377,000	13.62	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		206.00000	247,000	13.62	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		176.00000	211,000	13.80	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		517.00000	441,000	13.80	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		90.00000	110,000	14.54	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		831.00000	740,000	14.54	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.46850	11.35400		14.27	57,342.50	5	17,755.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		406.00000	456,000	14.36	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		552.00000	488,000	14.36	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		388.00000	436,000	14.44	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		584.00000	518,000	14.44	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		425.00000	477,000	14.27	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		521.00000	459,000	14.27	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		353.00000	398,000	14.61	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		649.00000	580,000	14.61	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		232.00000	263,000	15.38	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		978.00000	895,000	15.38	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.60760	11.49660		14.48	0.00	0	87.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		510.00000	569,000	14.55	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		663.00000	611,000	14.55	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		492.00000	549,000	14.62	0.00	0	0.00

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£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		695.00000	641,000	14.62	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		529.00000	589,000	14.48	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		632.00000	581,000	14.48	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		341.00000	384,000	15.36	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,044.00000	976,000	15.36	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08730	0.08510		16.78	2,619.00	30	1,033.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		273.00000	388,000	15.05	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		263.00000	158,000	15.05	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		56.00000	82,000	18.56	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,046.00000	852,000	18.56	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,023.00000	1,236,000	15.78	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		13.00000	6,000	15.78	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08860	0.08640		16.79	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		760.00000	933,000	14.33	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		120.00000	73,000	14.33	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		288.00000	363,000	16.79	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		648.00000	503,000	16.79	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,649.00000	1,868,000	16.30	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		9.00000	8,000	16.30	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.83960	9.70220		13.01	30,866,825.20	3,137	15,081.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		206.00000	273,000	13.02	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		304.00000	233,000	13.02	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		189.00000	249,000	13.01	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		337.00000	259,000	13.01	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	9.75	Call		225.00000	300,000	13.02	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		273.00000	210,000	13.02	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.96140	9.82040		13.89	0.00	0	14,009.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		465.00000	564,000	13.84	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		295.00000	253,000	13.84	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		438.00000	534,000	13.85	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		318.00000	273,000	13.85	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		493.00000	594,000	13.83	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		273.00000	233,000	13.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.07460	9.93500		14.11	0.00	0	300.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		546.00000	637,000	14.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		411.00000	362,000	14.06	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		521.00000	609,000	14.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		436.00000	384,000	14.07	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		572.00000	665,000	14.05	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		387.00000	340,000	14.05	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			369.13600	367.89400			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			374.39700	373.13600			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			340.56600	339.47600			0.00	0	1,064.00
ALBI	On	04/08/2011	Index Future			345.42000	344.31400			0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future			6.96790	6.86520		14.16	0.00	0	524,280.00
ANY DA	On	18/03/2011	Can-Do Future	6.85	Call		46.00000	122,000	14.20	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	6.85	Put		31.00000	4,000	14.20	0.00	0	0.00

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ANY DAOn	18/03/2011	Can-Do Future	6.90	Call		25.00000	79,000	14.18	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	6.90	Put		60.00000	11,000	14.18	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	6.80	Call		79.00000	169,000	14.22	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	6.80	Put		14.00000	1,000	14.22	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future			9.85160	9.58790		13.85	0.00	0	7,857.00
ANY DAOn	18/03/2011	Can-Do Future	9.60	Call		44.00000	254,000	16.39	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	9.60	Put		56.00000	2,000	16.39	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	9.65	Call		27.00000	206,000	15.89	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	9.65	Put		89.00000	4,000	15.89	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	9.55	Call		72.00000	303,000	16.90	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	9.55	Put		34.00000	1,000	16.90	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future			6.90780	6.93150		9.76	8,683,104.60	1,257	13,460.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		340.00000	318,000	11.62	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		59.00000	60,000	11.62	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		300.00000	278,000	11.25	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		69.00000	70,000	11.25	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		382.00000	359,000	11.99	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		51.00000	51,000	11.99	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			6.92810	6.94660		10.70	0.00	0	8,470.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		415.00000	402,000	12.22	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		118.00000	124,000	12.22	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		378.00000	365,000	11.96	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		131.00000	137,000	11.96	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		454.00000	440,000	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
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		107.00000	112,000	12.47	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.81170	7.82980		12.51	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,112.00000	1,101,000	12.53	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		582.00000	589,000	12.53	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,085.00000	1,074,000	12.52	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		605.00000	612,000	12.52	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,140.00000	1,129,000	12.53	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		560.00000	567,000	12.53	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.15500	7.12150		12.82	18,603,000.00	2,600	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		308.00000	344,000	13.62	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		87.00000	89,000	13.62	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		272.00000	308,000	13.46	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		101.00000	103,000	13.46	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		345.00000	381,000	13.78	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		74.00000	76,000	13.78	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.24240	7.20610		11.63	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		213.00000	237,000	11.63	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		257.00000	245,000	11.63	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		194.00000	217,000	11.75	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		288.00000	275,000	11.75	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		234.00000	263,000	11.68	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		228.00000	221,000	11.68	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.69770	7.52450		14.02	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		490.00000	635,000	14.86	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	13/06/2011	Foreign Exchange Future	7.10	Put		66.00000	37,000	14.86	0.00	0	0.00	
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		451.00000	593,000	14.79	0.00	0	0.00	
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		77.00000	45,000	14.79	0.00	0	0.00	
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		530.00000	679,000	14.93	0.00	0	0.00	
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		56.00000	31,000	14.93	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future			7.81680	7.63900		14.39	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		312.00000	406,000	14.28	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		323.00000	239,000	14.28	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		292.00000	380,000	14.31	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		353.00000	263,000	14.31	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		336.00000	434,000	14.24	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		297.00000	217,000	14.24	0.00	0	0.00	
CRD1 On	05/05/2011	Index Future			154.55900	154.23100			0.00	0	2.00	
CRD1 On	04/08/2011	Index Future			156.68400	156.35200			0.00	0	0.00	
GOVI On	05/05/2011	GOVI			341.81300	340.76800			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		82,320.00000	71,870,000		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		82,420.00000	71,970,000		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		82,220.00000	71,770,000		0.00	0	0.00	
GOVI On	04/08/2011	GOVI			346.68500	345.62400			0.00	0	0.00	
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		23,760.00000	13,150,000		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	348.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.01	Put		23,860.00000	13,250,000		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		23,660.00000	13,050,000		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			150.52000	150.52600			0.00	0	61.00
IGOV	On	04/08/2011	Index Future			152.66500	152.67100			0.00	0	0.00
ILBI	On	05/05/2011	Index Future			407.06300	407.20700			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			5.57500	5.57700			0.00	0	6,040.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.59500	5.61600			0.00	0	2,001.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.64100	5.64200			0.00	0	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.65000	5.66200			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.69200	5.70400			0.00	0	2,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	17/08/2011	Jibar Tradeable Future				5.75400	5.76600			0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future				5.82600	5.85600			0.00	0	14,390.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future				6.38800	6.44600			0.00	0	5,390.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future				6.92000	6.99000			0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				7.43800	7.49700			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				7.84600	7.90500			0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				8.25000	8.30000			0.00	33	513.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	05/05/2011	JNOTE	7.75	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			333.46900	332.14600			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			338.22200	336.87900			0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.85900	7.90200		4.50	0.00	0	2,405.00
R157	On	05/05/2011	Bond Future	7.75	Call		546.00000	609,000	4.44	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,167.00000	1,055,000	4.44	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		630.00000	699,000	4.45	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,046.00000	940,000	4.45	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		471.00000	527,000	4.43	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,297.00000	1,178,000	4.43	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		402.00000	452,000	4.42	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,434.00000	1,309,000	4.42	0.00	0	0.00
R157	On	04/08/2011	Bond Future			8.01900	8.06600		4.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		541.00000	586,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,732.00000	2,597,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		596.00000	645,000	4.38	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,592.00000	2,461,000	4.38	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		490.00000	532,000	4.36	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,877.00000	2,739,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.19900	8.25000		4.75	0.00	0	3,694.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/11/2011	Bond Future	8.25	Call		1,805.00000	1,896,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,805.00000	1,713,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		1,901.00000	1,994,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,722.00000	1,632,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,713.00000	1,801,000	4.74	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1,893.00000	1,797,000	4.74	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.39800	8.45300		4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,237.00000	2,331,000	4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		2,080.00000	1,990,000	4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,329.00000	2,425,000	4.77	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		2,005.00000	1,917,000	4.77	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,148.00000	2,239,000	4.74	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		2,158.00000	2,065,000	4.74	0.00	0	0.00
R186	On	05/05/2011	Bond Future			8.95300	9.01500		12.25	0.00	0	28,849.00
R186	On	05/05/2011	Bond Future	8.75	Call		1,145.00000	1,324,000	12.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		3,579.00000	3,195,000	12.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		1,304.00000	1,501,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		3,273.00000	2,907,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		1,000.00000	1,162,000	12.10	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		3,902.00000	3,501,000	12.10	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		9,833.00000	9,288,000	11.83	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		77.00000	95,000	11.83	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			9.05400	9.11800		12.75	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		911.00000	1,019,000	12.36	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	04/08/2011	Bond Future	8.25	Put		9,005.00000	8,544,000	12.36	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,004.00000	1,120,000	12.38	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		8,609.00000	8,156,000	12.38	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		825.00000	924,000	12.33	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		9,411.00000	8,941,000	12.33	0.00	0	0.00
R186	On	03/11/2011	Bond Future			9.15500	9.22200		12.75	0.00	0	12,982.00
R186	On	03/11/2011	Bond Future	9.00	Call		3,729.00000	3,990,000	12.61	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		5,680.00000	5,358,000	12.61	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		3,927.00000	4,196,000	12.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		5,434.00000	5,120,000	12.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		3,537.00000	3,789,000	12.58	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		5,935.00000	5,603,000	12.58	0.00	0	0.00
R186	On	02/02/2012	Bond Future			9.25700	9.32600		12.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,019.00000	4,275,000	12.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		6,842.00000	6,510,000	12.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,208.00000	4,471,000	12.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		6,592.00000	6,266,000	12.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		3,835.00000	4,084,000	12.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		7,101.00000	6,761,000	12.56	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.44200	7.48000		4.00	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,170.00000	1,252,000	4.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		312.00000	272,000	4.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,285.00000	1,370,000	4.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		269.00000	232,000	4.07	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	7.70	Call		1,061.00000	1,138,000	4.05	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		361.00000	317,000	4.05	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.58900	7.63000		4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		548.00000	586,000	3.88	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,688.00000	1,603,000	3.88	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		601.00000	642,000	3.89	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,590.00000	1,509,000	3.89	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		498.00000	534,000	3.87	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,789.00000	1,703,000	3.87	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.75200	7.79800		3.75	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,585.00000	1,656,000	3.82	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		1,028.00000	972,000	3.82	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,668.00000	1,741,000	3.83	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		974.00000	919,000	3.83	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,504.00000	1,574,000	3.80	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		1,085.00000	1,027,000	3.80	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.93100	7.98000		4.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		1,939.00000	2,009,000	4.07	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1,253.00000	1,198,000	4.07	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,016.00000	2,088,000	4.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		1,203.00000	1,150,000	4.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		1,863.00000	1,932,000	4.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		1,303.00000	1,247,000	4.05	0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.29400	0.29400			0.00	0	10,489.00

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	2.05	Call		43,691.00000	43,691,000		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		44,719.00000	44,719,000		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		42,652.00000	42,652,000		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			8.48900	8.54200		7.00	0.00	0	516.00
R203	On	05/05/2011	Bond Future	8.25	Call		488.00000	560,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,897.00000	1,715,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		566.00000	645,000	6.92	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,732.00000	1,557,000	6.92	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		419.00000	482,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		2,072.00000	1,881,000	6.89	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.63200	8.68800		7.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		585.00000	643,000	6.79	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,814.00000	3,614,000	6.79	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		644.00000	707,000	6.81	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,634.00000	3,439,000	6.81	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		527.00000	582,000	6.76	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,996.00000	3,793,000	6.76	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.78500	8.84400		7.25	0.00	0	1,416.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,581.00000	1,684,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		3,116.00000	2,958,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		1,675.00000	1,782,000	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	03/11/2011	Bond Future	8.55	Put		2,985.00000	2,831,000	7.17	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,490.00000	1,589,000	7.12	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		3,251.00000	3,089,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.94800	9.01000		7.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,183.00000	2,299,000	7.14	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		3,292.00000	3,145,000	7.14	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,283.00000	2,402,000	7.16	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		3,178.00000	3,034,000	7.16	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,086.00000	2,198,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		3,411.00000	3,259,000	7.12	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.68400	8.73700		8.00	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		656.00000	746,000	7.91	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,932.00000	1,738,000	7.91	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		752.00000	852,000	7.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,757.00000	1,573,000	7.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		568.00000	650,000	7.89	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		2,116.00000	1,914,000	7.89	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.81900	8.87500		8.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		491.00000	542,000	8.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		5,150.00000	4,911,000	8.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		543.00000	598,000	8.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		4,928.00000	4,693,000	8.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		443.00000	490,000	8.18	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		5,377.00000	5,134,000	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	03/11/2011	Bond Future			8.95900	9.01700		8.50	0.00	0	1,876.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,019.00000	2,142,000	8.39	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		3,366.00000	3,198,000	8.39	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,131.00000	2,258,000	8.41	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		3,224.00000	3,060,000	8.41	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		1,911.00000	2,029,000	8.37	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		3,512.00000	3,340,000	8.37	0.00	0	0.00
R204	On	02/02/2012	Bond Future			9.10400	9.16500		8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		2,674.00000	2,812,000	8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		3,475.00000	3,318,000	8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		2,792.00000	2,933,000	8.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		3,350.00000	3,195,000	8.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		2,559.00000	2,693,000	8.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		3,605.00000	3,444,000	8.48	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.10200	7.14600		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,020.00000	1,099,000	3.09	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		169.00000	141,000	3.09	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,113.00000	1,196,000	3.10	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		142.00000	119,000	3.10	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		928.00000	1,004,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		197.00000	166,000	3.07	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.26000	7.30900		3.00	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		445.00000	482,000	2.91	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,127.00000	1,056,000	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	7.05	Call		489.00000	529,000	2.93	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,060.00000	992,000	2.93	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		405.00000	440,000	2.90	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,197.00000	1,125,000	2.90	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.43500	7.49100		2.75	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,190.00000	1,256,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		678.00000	633,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,252.00000	1,319,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		641.00000	597,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,131.00000	1,194,000	2.79	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		717.00000	669,000	2.79	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.64100	7.70300		2.75	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,332.00000	1,396,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		810.00000	764,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,386.00000	1,451,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		776.00000	732,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,279.00000	1,341,000	2.79	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		844.00000	797,000	2.79	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.74400	8.80700		9.25	0.00	0	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		604.00000	706,000	9.16	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,351.00000	2,098,000	9.16	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		694.00000	807,000	9.18	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		2,154.00000	1,912,000	9.18	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		523.00000	615,000	9.14	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	Put		2,559.00000	2,296,000	9.14	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.86900	8.93500		9.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		796.00000	885,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		4,640.00000	4,367,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		870.00000	965,000	9.56	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		4,426.00000	4,160,000	9.56	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		728.00000	811,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		4,860.00000	4,582,000	9.52	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.99300	9.06200		9.50	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,025.00000	2,177,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		3,703.00000	3,487,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,139.00000	2,297,000	9.42	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		3,545.00000	3,336,000	9.42	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		1,915.00000	2,061,000	9.37	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		3,865.00000	3,644,000	9.37	0.00	0	0.00
R207	On	02/02/2012	Bond Future			9.12300	9.19400		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		2,744.00000	2,915,000	9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		3,752.00000	3,556,000	9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		2,867.00000	3,042,000	9.52	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		3,614.00000	3,422,000	9.52	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		2,625.00000	2,791,000	9.48	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		3,896.00000	3,694,000	9.48	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.80200	8.85500		10.50	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		568.00000	648,000	10.40	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	05/05/2011	Bond Future	8.50	Put		2,700.00000	2,466,000	10.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		654.00000	743,000	10.42	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,482.00000	2,257,000	10.42	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		490.00000	561,000	10.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,928.00000	2,685,000	10.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.91500	8.96900		10.50	0.00	0	120.00
R208	On	04/08/2011	Bond Future	8.25	Call		766.00000	837,000	10.19	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		5,047.00000	4,806,000	10.19	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		839.00000	915,000	10.21	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		4,814.00000	4,577,000	10.21	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		698.00000	764,000	10.17	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		5,287.00000	5,040,000	10.17	0.00	0	0.00
R208	On	03/11/2011	Bond Future			9.03000	9.08700		10.75	0.00	0	5,604.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,094.00000	2,223,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		4,019.00000	3,826,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,212.00000	2,347,000	10.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		3,848.00000	3,661,000	10.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		1,979.00000	2,104,000	10.61	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		4,194.00000	3,998,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future			9.14700	9.20600		10.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		2,970.00000	3,119,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		4,111.00000	3,935,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,101.00000	3,254,000	10.63	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		3,963.00000	3,792,000	10.63	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		2,842.00000	2,987,000	10.58	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	Put		4,263.00000	4,083,000	10.58	0.00	0	0.00
R209	On	05/05/2011	Bond Future			9.03600	9.09300		16.25	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		345.00000	407,000	15.91	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		5,056.00000	4,686,000	15.91	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		411.00000	482,000	15.94	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		4,706.00000	4,345,000	15.94	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		289.00000	342,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		5,420.00000	5,041,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			9.11400	9.17200		16.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,126.00000	1,235,000	16.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		6,422.00000	6,098,000	16.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,231.00000	1,348,000	16.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		6,112.00000	5,795,000	16.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		1,029.00000	1,131,000	16.08	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		6,744.00000	6,413,000	16.08	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		7,292.00000	7,638,000	17.58	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		897.00000	809,000	17.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future			9.19200	9.25200		17.00	0.00	0	1,033.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,279.00000	2,439,000	16.59	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		6,120.00000	5,837,000	16.59	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,419.00000	2,586,000	16.63	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		5,862.00000	5,587,000	16.63	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,145.00000	2,299,000	16.56	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		6,386.00000	6,098,000	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	02/02/2012	Bond Future			9.27000	9.33200		16.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,479.00000	3,677,000	16.55	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		5,946.00000	5,694,000	16.55	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,639.00000	3,842,000	16.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		5,726.00000	5,478,000	16.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,323.00000	3,514,000	16.50	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		6,174.00000	5,914,000	16.50	0.00	0	0.00
R211	On	05/05/2011	Bond Future			1.60900	1.60900			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		2,926.00000	2,926,000		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		3,196.00000	3,196,000		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		2,654.00000	2,654,000		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			2.40200	2.40200			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		1,468.00000	1,468,000		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		983.00000	983,000		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		1,956.00000	1,956,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			9.08400	9.14100			0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/05/2011	Bond Future	8.00	Put		9,580.00000	9,138,000		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		9,125.00000	8,684,000		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		10,038.00000	9,597,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			9.17000	9.22900			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		10,212.00000	9,763,000		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		9,760.00000	9,310,000		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		10,668.00000	10,219,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.25900	9.31900			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		4,426.00000	3,976,000		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		4,023.00000	3,573,000		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		4,833.00000	4,383,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.35000	9.41200			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		3,115.00000	2,658,000		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		2,727.00000	2,270,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00

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	Put		3,506.00000	3,049,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			14,127.58000	13,916.27000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		4,163.00000	6,276,000		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		4,163.00000	6,276,000		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		4,163.00000	6,276,000		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			337.59300	336.54100			0.00	0	100.00
TRT1	On	04/08/2011	Index Future			342.23600	341.16900			0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.07620	1.06180		13.83	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		346.00000	441,000	13.83	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		228.00000	179,000	13.83	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		163.00000	217,000	14.93	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		545.00000	455,000	14.93	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		683.00000	812,000	13.71	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		65.00000	50,000	13.71	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.09560	1.08070		14.96	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		371.00000	448,000	14.96	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		564.00000	492,000	14.96	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		234.00000	287,000	15.99	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		927.00000	831,000	15.99	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		593.00000	700,000	14.17	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	19/09/2011	Foreign Exchange Future	1.05	Put	286.00000	244,000	14.17	0.00	0	0.00

Total for Derivatives : **251,951,776.70** **34,215** **1,316,364.00**

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	5.84000	5.88000		0.00	0	0.00
R157	On	15/09/2015	Spot Bond	7.78500	7.82500		0.00	0	0.00
R186	On	21/12/2026	Spot Bond	8.90000	8.96000		0.00	0	0.00
R189	On	31/03/2013	Spot Bond	212.71695	212.69681		0.00	0	0.00
R197	On	07/12/2023	Spot Bond	229.56269	229.53304		0.00	0	0.00
R201	On	21/12/2014	Spot Bond	7.37500	7.41000		0.00	0	0.00
R202	On	07/12/2033	Spot Bond	2.63000	2.63000		0.00	0	0.00
R203	On	15/09/2017	Spot Bond	8.42000	8.47000		0.00	0	0.00
R204	On	21/12/2018	Spot Bond	8.61500	8.66500		0.00	0	0.00
R206	On	15/01/2014	Spot Bond	7.03500	7.07500		0.00	0	0.00
R207	On	15/01/2020	Spot Bond	8.68000	8.74000		0.00	0	0.00
R208	On	31/03/2021	Spot Bond	8.74500	8.79500		0.00	0	0.00
R209	On	31/03/2036	Spot Bond	8.99500	9.05000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	31/03/2028	Spot Bond			2.68000	2.68000			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			2.67000	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:										251,951,776.70	34,215	1,316,364.00