



# Daily MTM Report

Daily summary for: 03/02/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 14/03/2011 Foreign Exchange Future			7.29000	7.20340		13.28	201,473,730.00	27,637	226,828.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		6.00000	8,000	16.82	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		803.00000	718,000	16.82	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		5.00000	6,000	17.07	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		852.00000	766,000	17.07	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		8.00000	10,000	16.57	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		755.00000	670,000	16.57	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,298.00000	1,211,000	19.35	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		1.00000	1,000	19.35	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,297.00000	3,210,000	30.52	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	30.52	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		189.00000	131,000	13.28	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		92.00000	121,000	13.28	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,199.00000	1,112,000	18.84	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		2.00000	2,000	18.84	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		341.00000	267,000	14.29	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		44.00000	57,000	14.29	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		383.00000	307,000	14.54	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		36.00000	47,000	14.54	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		427.00000	349,000	14.79	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		30.00000	39,000	14.79	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		157.00000	109,000	13.51	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		110.00000	149,000	13.51	0.00	0	9,600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		88.00000	59,000	14.20	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		191.00000	249,000	14.20	0.00	0	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		261.00000	194,000	13.78	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		64.00000	84,000	13.78	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		106.00000	73,000	13.97	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		159.00000	213,000	13.97	0.00	0	600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		224.00000	161,000	13.53	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		77.00000	101,000	13.53	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		131.00000	180,000	13.74	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		128.00000	90,000	13.74	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		29.00000	18,000	15.36	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		382.00000	458,000	15.36	0.00	0	8,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.38050	7.30100		14.11	102,315,871.50	13,863	52,218.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		198.00000	220,000	14.33	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		347.00000	290,000	14.33	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		183.00000	202,000	14.55	0.00	0	800.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		382.00000	322,000	14.55	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		215.00000	238,000	14.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		314.00000	258,000	14.11	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		652.00000	718,000	14.13	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		51.00000	38,000	14.13	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Put		203.00000	166,000	14.11	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Call		304.00000	346,000	14.11	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Put		142.00000	113,000	14.12	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Call		393.00000	443,000	14.12	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Put		784.00000	712,000	16.79	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Call		85.00000	92,000	16.79	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Put		613.00000	545,000	15.90	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		114.00000	125,000	15.90	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		226.00000	186,000	14.11	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		277.00000	316,000	14.11	0.00	0	500.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.49210	7.40820		14.46	786,670.50	105	12,150.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		168.00000	181,000	16.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		810.00000	739,000	16.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		159.00000	172,000	16.50	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		851.00000	780,000	16.50	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		177.00000	191,000	16.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		769.00000	699,000	16.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		612.00000	547,000	15.48	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		220.00000	239,000	15.48	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		347.00000	386,000	14.40	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		339.00000	294,000	14.40	0.00	0	2,800.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.60650	7.51200		14.68	0.00	0	190.00

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	7.35	Call		493.00000	545,000	14.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		331.00000	289,000	14.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		468.00000	517,000	14.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		356.00000	311,000	14.52	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		519.00000	573,000	14.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		307.00000	267,000	14.44	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.58070	9.48780		17.35	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,649.00000	1,704,000	18.36	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,361.00000	1,323,000	18.36	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,632.00000	1,684,000	18.39	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,394.00000	1,353,000	18.39	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,667.00000	1,725,000	18.32	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,329.00000	1,294,000	18.32	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future				7.29000	7.20340		13.28	0.00	0	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call			26,090.00000	32,788,000	14.67	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put			5,750.00000	3,788,000	14.67	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call			22,450.00000	28,755,000	14.43	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put			7,110.00000	4,755,000	14.43	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call			29,952.00000	36,995,000	14.90	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put			4,612.00000	2,995,000	14.90	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future				7.38050	7.30100		14.11	0.00	0	20.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			39,262.00000	44,265,000	14.12	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			14,162.00000	11,215,000	14.12	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			36,135.00000	40,877,000	14.12	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	7.10	Put		16,035.00000	12,827,000	14.12	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		42,543.00000	47,801,000	14.12	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		12,443.00000	9,751,000	14.12	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future			11.77760	11.66630		13.89	4,086,827.20	347	31,634.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Call		162.00000	205,000	14.04	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Put		296.00000	227,000	14.04	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Call		146.00000	184,000	14.18	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Put		330.00000	256,000	14.18	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Call		181.00000	227,000	13.89	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Put		265.00000	199,000	13.89	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Put		126.00000	92,000	14.40	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Call		342.00000	420,000	14.40	0.00	0	870.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Put		912.00000	808,000	16.21	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Call		28.00000	36,000	16.21	0.00	0	870.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Put		438.00000	355,000	14.62	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Call		104.00000	133,000	14.62	0.00	0	150.00
£ / R	On 13/06/2011	Foreign Exchange Future			11.91000	11.81080		14.04	226,290.00	19	2,372.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		383.00000	427,000	14.03	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		422.00000	367,000	14.03	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		364.00000	403,000	14.04	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Put		453.00000	393,000	14.04	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Call		404.00000	453,000	14.02	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Put		393.00000	343,000	14.02	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Call		1,124.00000	1,214,000	14.32	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	10.75	Put		63.00000	54,000	14.32	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		237.00000	201,000	13.98	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		598.00000	661,000	13.98	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		537.00000	597,000	14.00	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		276.00000	237,000	14.00	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			12.06780	11.96190		14.45	0.00	0	2,457.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		793.00000	861,000	14.25	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		331.00000	293,000	14.25	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		764.00000	830,000	14.27	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		352.00000	312,000	14.27	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		824.00000	893,000	14.23	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		312.00000	275,000	14.23	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		707.00000	769,000	14.31	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		395.00000	351,000	14.31	0.00	0	100.00
£ / R	On	19/12/2011	Foreign Exchange Future			12.22770	12.10370		14.64	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		891.00000	967,000	14.33	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		437.00000	389,000	14.33	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		863.00000	938,000	14.36	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		459.00000	410,000	14.36	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		919.00000	997,000	14.30	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		415.00000	369,000	14.30	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08910	0.08840		16.65	12,206.70	137	566.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		275.00000	318,000	16.99	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		135.00000	108,000	16.99	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	0.10	Call		26.00000	29,000	20.34	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		886.00000	819,000	20.34	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		1,141.00000	1,211,000	17.75	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		1.00000	1,000	17.75	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.09030	0.08970		17.40	0.00	0	573.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		630.00000	669,000	16.34	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		160.00000	139,000	16.34	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		213.00000	225,000	19.02	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		743.00000	695,000	19.02	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,484.00000	1,542,000	17.31	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		14.00000	12,000	17.31	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.94440	9.94040		12.85	10,730,007.60	1,079	17,499.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		256.00000	253,000	13.31	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		116.00000	109,000	13.31	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		225.00000	221,000	13.16	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		135.00000	127,000	13.16	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		290.00000	287,000	13.47	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		100.00000	93,000	13.47	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		42.00000	39,000	14.24	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		482.00000	483,000	14.24	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		509.00000	501,000	14.56	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		49.00000	45,000	14.56	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		597.00000	589,000	14.94	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		37.00000	33,000	14.94	0.00	0	4,508.00

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	10.10	Put		273.00000	264,000	13.42	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		113.00000	108,000	13.42	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		401.00000	400,000	13.93	0.00	0	500.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		61.00000	56,000	13.93	0.00	0	3,000.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Put		208.00000	199,000	13.04	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Call		148.00000	143,000	13.04	0.00	0	500.00
€ / R	On	13/06/2011	Foreign Exchange Future			10.05580	10.06240		13.11	0.00	0	7,278.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		464.00000	455,000	13.13	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		202.00000	199,000	13.13	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		434.00000	425,000	13.12	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		222.00000	219,000	13.12	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		495.00000	486,000	13.13	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		183.00000	180,000	13.13	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.19040	10.19100		13.35	0.00	0	2,463.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		738.00000	735,000	13.11	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		197.00000	195,000	13.11	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		705.00000	702,000	13.13	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		214.00000	212,000	13.13	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		771.00000	769,000	13.09	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		180.00000	179,000	13.09	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.32720	10.31280		13.43	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		795.00000	801,000	13.16	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		282.00000	274,000	13.16	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		765.00000	771,000	13.19	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		302.00000	294,000	13.19	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	9.75	Call		826.00000	833,000	13.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		263.00000	256,000	13.14	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			365.94800	367.44800			0.00	0	0.00
AL7T	On	05/05/2011	Index Future			370.68700	372.76100			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			375.88700	378.13200			0.00	0	0.00
ALBI	On	03/02/2011	Index Future			337.59900	338.97000			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			341.99700	343.87000			13,679,880.00	4	1,082.00
ALBI	On	04/08/2011	Index Future			346.79400	348.82600			0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.34110	7.23220		9.45	1,908,686.00	260	7,822.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		540.00000	647,000	15.94	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		8.00000	6,000	15.94	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		492.00000	598,000	15.45	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		10.00000	7,000	15.45	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		589.00000	696,000	16.44	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		7.00000	5,000	16.44	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.34750	7.24660		9.97	0.00	0	1,707.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		640.00000	733,000	14.32	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		43.00000	36,000	14.32	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		595.00000	687,000	14.01	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		48.00000	40,000	14.01	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		685.00000	780,000	14.63	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		38.00000	33,000	14.63	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.36600	7.26240		10.15	14,732.00	2	5,842.00

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	6.65	Call		690.00000	782,000	13.43	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		78.00000	66,000	13.43	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		647.00000	738,000	13.20	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		85.00000	72,000	13.20	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		733.00000	827,000	13.66	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		71.00000	61,000	13.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.17970	8.04540		11.96	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,213.00000	1,305,000	11.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		468.00000	425,000	11.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,185.00000	1,275,000	11.64	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		490.00000	445,000	11.64	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,241.00000	1,335,000	11.60	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		446.00000	405,000	11.60	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.36790	7.29100		10.58	0.00	0	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		274.00000	339,000	12.52	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		33.00000	21,000	12.52	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		233.00000	295,000	12.20	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		42.00000	27,000	12.20	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		316.00000	384,000	12.84	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		25.00000	16,000	12.84	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.44320	7.37440		10.78	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		522.00000	582,000	12.02	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		48.00000	39,000	12.02	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		481.00000	539,000	11.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		57.00000	46,000	11.91	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		565.00000	625,000	12.13	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		41.00000	32,000	12.13	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.68390	7.68810		13.84	1,152,585.00	150	1,240.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		464.00000	459,000	15.84	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		26.00000	25,000	15.84	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		420.00000	415,000	15.59	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		32.00000	31,000	15.59	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		509.00000	504,000	16.09	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		21.00000	20,000	16.09	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.78640	7.79950		14.62	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		743.00000	732,000	14.33	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		44.00000	46,000	14.33	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		702.00000	690,000	14.35	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		53.00000	54,000	14.35	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		786.00000	775,000	14.31	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		37.00000	39,000	14.31	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			152.05000	152.05000			0.00	0	0.00
CRD1 On	05/05/2011	Index Future			153.60900	154.13500			0.00	0	2.00
CRD1 On	04/08/2011	Index Future			155.71000	156.24200			0.00	0	0.00
GOVI On	03/02/2011	GOVI			338.43500	339.76100			223,367,100.00	66	0.00
GOVI On	03/02/2011	GOVI	343.00	Call		0.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.00	Put		32,390.00000	45,650,000		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	03/02/2011	GOVI	343.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/02/2011	GOVI	343.01	Put		32,490.00000	45,750,000		0.00	0	0.00
GOVI	On	03/02/2011	GOVI	342.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/02/2011	GOVI	342.99	Put		32,290.00000	45,550,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI			342.85700	344.67300			226,285,620.00	66	205.00
GOVI	On	05/05/2011	GOVI	349.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Put		43,270.00000	61,430,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Put		43,370.00000	61,530,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Put		43,170.00000	61,330,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/02/2011	Index Future			147.01200	147.00800			36,753,000.00	25	0.00
IGOV	On	05/05/2011	Index Future			149.03000	149.13400			83,456,800.00	56	56.00
IGOV	On	04/08/2011	Index Future			151.12000	151.28300			0.00	0	0.00
ILBI	On	03/02/2011	Index Future			397.85200	397.85200			67,634,840.00	17	0.00
ILBI	On	05/05/2011	Index Future			403.09400	403.50600			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			5.61000	5.61100			0.00	0	5,000.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.64600	5.65600			0.00	0	5,790.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.70800	5.67900			0.00	1,001	2,000.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.76900	5.71100			0.00	1,000	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.83000	5.75400			0.00	1,000	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.91000	5.82000			0.00	1,000	2,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			6.08000	5.97000			0.00	0	14,890.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.54600	6.42100			0.00	0	5,290.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			7.00800	6.87100			0.00	0	790.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.45600	7.31900			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.89100	7.76700			0.00	500	44,510.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			8.18000	8.13000			0.00	0	490.00
JN02	On	03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
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	03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	03/02/2011	Index Future			332.73900	334.34300			0.00	0	0.00
OTH1	On	05/05/2011	Index Future			336.99600	339.17700			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			341.72300	344.06500			0.00	0	0.00
R157	On	03/02/2011	Bond Future			7.85000	7.78200		4.25	63,693,107.40	502	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		512.00000	215,000	4.27	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		5.00000	0,000	4.27	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		722.00000	429,000	4.28	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		0.00000	0,000	4.28	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	03/02/2011	Bond Future	7.85	Call		315.00000	0,000	4.27	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		22.00000	0,000	4.27	0.00	0	0.00
R157	On	05/05/2011	Bond Future			8.02500	7.92400		4.75	61,139,679.38	502	2,605.00
R157	On	05/05/2011	Bond Future	7.75	Call		831.00000	669,000	4.69	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,542.00000	1,790,000	4.69	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		918.00000	745,000	4.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,424.00000	1,661,000	4.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		749.00000	599,000	4.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,665.00000	1,925,000	4.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		673.00000	533,000	4.67	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,794.00000	2,064,000	4.67	0.00	0	0.00
R157	On	04/08/2011	Bond Future			8.20700	8.08500		4.75	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		720.00000	590,000	4.54	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,984.00000	3,319,000	4.54	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		781.00000	643,000	4.55	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,849.00000	3,177,000	4.55	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		663.00000	540,000	4.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		3,123.00000	3,465,000	4.53	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.39900	8.25800		4.75	0.00	0	3,694.00
R157	On	03/11/2011	Bond Future	8.25	Call		1,939.00000	1,691,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,968.00000	2,224,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,035.00000	1,779,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,885.00000	2,133,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,846.00000	1,605,000	4.73	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		2,054.00000	2,317,000	4.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future			8.61600	8.39300				0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		358.00000	0,000			0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		0.00000	386,000			0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		524.00000	0,000			0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		0.00000	220,000			0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		191.00000	0,000			0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		0.00000	553,000			0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.67000	8.60100		12.00	2,074,553,790.30		17,730	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,733.00000	3,074,000	12.12		0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		0.00000	0,000	12.12		0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		4,188.00000	3,529,000	12.14		0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		0.00000	0,000	12.14		0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		3,275.00000	2,616,000	12.10		0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		0.00000	0,000	12.10		0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		8,591.00000	9,250,000	11.56		0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		0.00000	0,000	11.56		0.00	0	0.00
R186	On	05/05/2011	Bond Future			8.78400	8.68600		12.50	2,100,132,506.70		17,730	18,980.00
R186	On	05/05/2011	Bond Future	8.75	Call		3,290.00000	2,797,000	12.50		0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,691.00000	3,114,000	12.50		0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		3,544.00000	3,029,000	12.53		0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,479.00000	2,880,000	12.53		0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		3,046.00000	2,577,000	12.47		0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,914.00000	3,361,000	12.47		0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		7,469.00000	8,215,000	12.11		0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.00	Call		747.00000	577,000	12.11	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.88200	8.77500		12.75	16,076,943.40	140	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		2,081.00000	1,766,000	12.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		7,075.00000	7,741,000	12.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		2,240.00000	1,908,000	12.31	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		6,745.00000	7,393,000	12.31	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		1,930.00000	1,631,000	12.26	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		7,416.00000	8,098,000	12.26	0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.97600	8.86200		12.50	0.00	0	12,959.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,691.00000	5,124,000	12.50	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		4,453.00000	4,910,000	12.50	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,937.00000	5,356,000	12.54	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		4,255.00000	4,698,000	12.54	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,449.00000	4,897,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		4,657.00000	5,129,000	12.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future			9.07100	8.92900			0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Call		629.00000	0,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		0.00000	624,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		1,069.00000	0,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		0.00000	184,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		187.00000	0,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		0.00000	1,066,000		0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.69000	7.62200		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,265.00000	1,036,000	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
R201	On	03/02/2011	Bond Future	8.00	Put		0.00000	0,000	4.05	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,431.00000	1,202,000	4.06	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		0.00000	0,000	4.06	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,099.00000	870,000	4.04	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		0.00000	0,000	4.04	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.86900	7.76800		4.25	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		878.00000	724,000	4.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		935.00000	1,099,000	4.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		959.00000	797,000	4.26	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		858.00000	1,015,000	4.26	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		798.00000	654,000	4.23	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		1,013.00000	1,188,000	4.23	0.00	0	0.00
R201	On	04/08/2011	Bond Future			8.06100	7.93800		4.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		428.00000	343,000	4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		2,480.00000	2,757,000	4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		471.00000	380,000	4.02	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		2,372.00000	2,643,000	4.02	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		390.00000	311,000	3.99	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		2,593.00000	2,876,000	3.99	0.00	0	0.00
R201	On	03/11/2011	Bond Future			8.26500	8.11900		4.00	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,274.00000	1,092,000	3.94	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		1,600.00000	1,817,000	3.94	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,342.00000	1,155,000	3.95	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		1,531.00000	1,743,000	3.95	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,207.00000	1,032,000	3.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	7.95	Put		1,671.00000	1,894,000	3.92	0.00	0	0.00
R201	On	02/02/2012	Bond Future			8.49400	8.25600			0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		0.00000	0,000		0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		15.00000	615,000		0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		111.00000	0,000		0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	489,000		0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		0.00000	0,000		0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		142.00000	742,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.49900	0.48600			0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.05	Call		57,427.00000	57,052,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.10	Call		58,274.00000	57,899,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.00	Call		56,571.00000	56,196,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.42700	0.41000			0.00	0	10,089.00
R202	On	05/05/2011	Bond Future	2.05	Call		40,289.00000	39,797,000		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		41,317.00000	40,825,000		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		39,251.00000	38,759,000		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	03/02/2011	Bond Future			8.33000	8.26100		6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,188.00000	843,000	6.84	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	03/02/2011	Bond Future	8.50	Put		0.00000	0,000	6.84	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,434.00000	1,090,000	6.85	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		0.00000	0,000	6.85	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		942.00000	596,000	6.82	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		1.00000	0,000	6.82	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Put		1,318.00000	1,663,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		0.00000	0,000	6.59	0.00	0	0.00
R203	On	05/05/2011	Bond Future			8.47600	8.38400		7.25	0.00	0	516.00
R203	On	05/05/2011	Bond Future	8.25	Call		1,144.00000	954,000	7.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,794.00000	2,047,000	7.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		1,254.00000	1,052,000	7.17	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,661.00000	1,902,000	7.17	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		1,041.00000	863,000	7.14	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,934.00000	2,199,000	7.14	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.62200	8.51700		7.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		1,030.00000	877,000	6.93	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,469.00000	3,802,000	6.93	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,111.00000	949,000	6.95	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,311.00000	3,635,000	6.95	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		954.00000	808,000	6.90	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,632.00000	3,973,000	6.90	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.77300	8.65500		7.25	0.00	0	1,404.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,125.00000	1,884,000	7.13	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		2,820.00000	3,105,000	7.13	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,235.00000	1,986,000	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	Put		2,705.00000	2,982,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		2,019.00000	1,785,000	7.11	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		2,940.00000	3,232,000	7.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.93500	8.76600			0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		69.00000	791,000		0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		146.00000	0,000		0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		0.00000	576,000		0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		284.00000	1,006,000		0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.47500	8.41100		8.25	4,918,675.00	50	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		521.00000	139,000	8.25	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		25.00000	0,000	8.25	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		779.00000	416,000	8.27	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		6.00000	0,000	8.27	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		300.00000	0,000	8.23	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		82.00000	139,000	8.23	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.61300	8.52700		8.50	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		1,634.00000	1,405,000	8.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,780.00000	2,016,000	8.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		1,771.00000	1,530,000	8.52	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,646.00000	1,870,000	8.52	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		1,503.00000	1,286,000	8.48	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,921.00000	2,169,000	8.48	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			8.75000	8.65100		8.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		948.00000	806,000	8.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,441.00000	4,817,000	8.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		1,027.00000	877,000	8.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		4,246.00000	4,614,000	8.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		873.00000	740,000	8.11	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		4,641.00000	5,025,000	8.11	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.88500	8.77600		8.25	0.00	0	1,867.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,759.00000	2,483,000	8.25	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		2,891.00000	3,167,000	8.25	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,891.00000	2,607,000	8.28	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		2,769.00000	3,037,000	8.28	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,622.00000	2,354,000	8.20	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		3,009.00000	3,293,000	8.20	0.00	0	0.00
R204	On	02/02/2012	Bond Future			9.02500	8.87400			0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		618.00000	0,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		0.00000	122,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		861.00000	122,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		373.00000	0,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		0.00000	366,000		0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.37000	7.30200		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,800.00000	1,623,000	3.13	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		0.00000	0,000	3.13	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	03/02/2011	Bond Future	8.05	Call		1,927.00000	1,750,000	3.13	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		0.00000	0,000	3.13	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		1,672.00000	1,495,000	3.12	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		0.00000	0,000	3.12	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.55900	7.45900		3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		717.00000	594,000	3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		619.00000	735,000	3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		783.00000	653,000	3.26	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		565.00000	674,000	3.26	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		655.00000	539,000	3.24	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		677.00000	800,000	3.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.78100	7.65100		3.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		345.00000	274,000	3.09	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,774.00000	1,986,000	3.09	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		377.00000	303,000	3.11	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,696.00000	1,904,000	3.11	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		316.00000	250,000	3.08	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,856.00000	2,072,000	3.08	0.00	0	0.00
R206	On	03/11/2011	Bond Future			8.01600	7.85500		3.00	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		937.00000	794,000	2.95	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		1,144.00000	1,316,000	2.95	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		987.00000	839,000	2.96	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		1,095.00000	1,263,000	2.96	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		889.00000	750,000	2.94	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		1,194.00000	1,371,000	2.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/02/2012	Bond Future			8.30200	8.00900			0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		16.00000	527,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		72.00000	0,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	440,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		103.00000	615,000		0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.54000	8.47600		9.25	18,504,522.00	200	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		1,592.00000	1,217,000	9.34	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		0.00000	0,000	9.34	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		1,879.00000	1,504,000	9.36	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		0.00000	0,000	9.36	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,305.00000	929,000	9.32	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		1.00000	0,000	9.32	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.68600	8.58300		9.50	18,730,948.00	200	285.00
R207	On	05/05/2011	Bond Future	8.50	Call		1,551.00000	1,283,000	9.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,028.00000	2,347,000	9.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		1,688.00000	1,404,000	9.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,877.00000	2,180,000	9.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		1,422.00000	1,169,000	9.39	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,187.00000	2,521,000	9.39	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.81300	8.69900		9.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,438.00000	1,220,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,980.00000	4,394,000	9.52	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	04/08/2011	Bond Future	8.30	Call		1,541.00000	1,312,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,796.00000	4,198,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,340.00000	1,132,000	9.50	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		4,171.00000	4,594,000	9.50	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.93300	8.80900		9.50	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,872.00000	2,545,000	9.38	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		3,192.00000	3,534,000	9.38	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		3,009.00000	2,671,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		3,058.00000	3,388,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,739.00000	2,421,000	9.36	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		3,332.00000	3,682,000	9.36	0.00	0	0.00
R207	On	02/02/2012	Bond Future			9.05900	8.89700			0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		541.00000	0,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		0.00000	308,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		803.00000	0,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		0.00000	47,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		279.00000	0,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		0.00000	570,000		0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.57500	8.50600		10.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		1,493.00000	1,067,000	10.09	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		0.00000	0,000	10.09	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		1,794.00000	1,369,000	10.11	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		0.00000	0,000	10.11	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,190.00000	764,000	10.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/02/2011	Bond Future	8.70	Put		1.00000	0,000	10.07	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.69000	8.60200		10.75	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		1,601.00000	1,359,000	10.65	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,220.00000	2,508,000	10.65	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		1,742.00000	1,487,000	10.67	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,057.00000	2,332,000	10.67	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		1,467.00000	1,239,000	10.62	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,392.00000	2,694,000	10.62	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.80100	8.70400		10.50	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,498.00000	1,299,000	10.26	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		4,232.00000	4,603,000	10.26	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,606.00000	1,397,000	10.28	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		4,034.00000	4,395,000	10.28	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,394.00000	1,205,000	10.24	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		4,436.00000	4,817,000	10.24	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.91100	8.80600		10.75	0.00	0	5,584.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,059.00000	2,760,000	10.60	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		3,383.00000	3,687,000	10.60	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,205.00000	2,897,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		3,240.00000	3,534,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,917.00000	2,626,000	10.56	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		3,531.00000	3,843,000	10.56	0.00	0	0.00
R208	On	02/02/2012	Bond Future			9.02300	8.88400			0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		651.00000	0,000		0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		0.00000	128,000		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	9.05	Call		930.00000	150,000		0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		371.00000	0,000		0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		0.00000	408,000		0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.62000	8.55100		15.75	1,630,961,178.00	20,900	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,584.00000	3,015,000	15.90	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		0.00000	0,000	15.90	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,967.00000	3,397,000	15.92	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		0.00000	0,000	15.92	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,199.00000	2,630,000	15.87	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		0.00000	0,000	15.87	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.70700	8.61300		16.75	1,584,961,950.00	20,900	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		2,119.00000	1,773,000	16.59	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,054.00000	3,472,000	16.59	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		2,306.00000	1,941,000	16.62	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,825.00000	3,224,000	16.62	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		1,940.00000	1,615,000	16.55	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,295.00000	3,734,000	16.55	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.77800	8.67800		16.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		2,928.00000	2,564,000	16.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,391.00000	4,829,000	16.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		3,111.00000	2,733,000	16.35	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,158.00000	4,583,000	16.35	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		2,750.00000	2,401,000	16.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future	8.45	Put		4,632.00000	5,085,000	16.27	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		10,810.00000	10,102,000	17.61	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		581.00000	676,000	17.61	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.84600	8.74000		16.75	0.00	0	1,089.00
R209	On	03/11/2011	Bond Future	8.75	Call		4,417.00000	3,975,000	16.75	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		4,337.00000	4,735,000	16.75	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		4,619.00000	4,165,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		4,142.00000	4,528,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		4,219.00000	3,790,000	16.71	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		4,540.00000	4,951,000	16.71	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.91400	8.78700			0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		1,657.00000	662,000		0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		2,037.00000	1,042,000		0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		1,273.00000	278,000		0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future			2.75000	1.07300			0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.10	Call		30,460.00000	4,571,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.15	Call		31,092.00000	5,203,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.05	Call		29,822.00000	3,933,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/02/2011	Bond Future			2.14000	1.78200			5,103,249.00	50	0.00
R211	On	03/02/2011	Bond Future	2.50	Call		4,054.00000	2,010,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.55	Call		4,330.00000	2,286,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.45	Call		3,778.00000	1,734,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future			1.57900	1.59500			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		3,004.00000	3,094,000		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		3,275.00000	3,364,000		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		2,732.00000	2,822,000		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	03/02/2011	Bond Future			2.72000	2.53300			0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,392.00000	2,607,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.05	Call		4,849.00000	3,064,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Call		3,932.00000	2,147,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future			2.44200	2.44600			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		1,889.00000	1,851,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	05/05/2011	Bond Future	2.30	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.30	Put		1,403.00000	1,365,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.20	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.20	Put		2,377.00000	2,339,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future			8.70000	8.63100			0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.00	Put		5,519.00000	6,092,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.05	Put		5,062.00000	5,635,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	7.95	Put		5,979.00000	6,552,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.78800	8.70000			0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Put		6,068.00000	6,787,000		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		5,613.00000	6,332,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Put		6,526.00000	7,245,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.86800	8.77300			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		6,636.00000	7,401,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		6,184.00000	6,948,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/08/2011	Bond Future	7.95	Put		7,092.00000	7,857,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.94700	8.84600			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		773.00000	1,574,000		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		369.00000	1,170,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		1,179.00000	1,980,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.02800	8.90300			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		760.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	218,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		1,148.00000	170,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		370.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	608,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			14,446.70000	14,353.89000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		7,539.00000	8,467,000	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		7,539.00000	8,467,000	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		7,539.00000	8,467,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			14,626.53000	14,548.42000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		10,484.00000	11,265,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put	0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call	10,484.00000	11,265,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put	0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call	10,484.00000	11,265,000		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	03/02/2011	Index Future			335.84400	335.84400		0.00	0	0.00
TRT1	On	05/05/2011	Index Future			338.52700	340.44800		0.00	0	100.00
TRT1	On	04/08/2011	Index Future			343.15600	345.10400		0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.11110	1.09800	13.66	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		516.00000	631,000	13.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		36.00000	20,000	13.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		193.00000	262,000	14.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		213.00000	151,000	14.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		986.00000	1,118,000	17.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		6.00000	7,000	17.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.12730	1.11520	13.63	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		769.00000	862,000	13.39	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		117.00000	89,000	13.39	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		454.00000	514,000	13.63	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		302.00000	241,000	13.63	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		1,185.00000	1,300,000	13.62	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		33.00000	27,000	13.62	0	0.00
<b>Total for Derivatives :</b>									<b>8,552,661,395.68</b>	<b>127,238</b>	<b>773,264.00</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>									
CGR5	On	23/07/2011	Spot Bond	15.67900	15.67900		0.00	0	0.00
R155	On	31/08/2011	Spot Bond	6.20000	6.10000		0.00	0	0.00
R157	On	15/09/2015	Spot Bond	7.88500	7.78000		0.00	0	0.00
R186	On	21/12/2026	Spot Bond	8.70000	8.60000		0.00	0	0.00
R189	On	31/03/2013	Spot Bond	211.50451	211.48259		0.00	0	0.00
R197	On	07/12/2023	Spot Bond	225.34332	225.52922		0.00	0	0.00
R201	On	21/12/2014	Spot Bond	7.72500	7.62000		0.00	0	0.00
R202	On	07/12/2033	Spot Bond	2.78000	2.76000		0.00	0	0.00
R203	On	15/09/2017	Spot Bond	8.35500	8.26000		0.00	0	0.00
R204	On	21/12/2018	Spot Bond	8.50000	8.41000		0.00	0	0.00
R206	On	15/01/2014	Spot Bond	7.40500	7.30000		0.00	0	0.00
R207	On	15/01/2020	Spot Bond	8.58000	8.47500		0.00	0	0.00
R208	On	31/03/2021	Spot Bond	8.59500	8.50500		0.00	0	0.00
R209	On	31/03/2036	Spot Bond	8.64500	8.55000		0.00	0	0.00
R210	On	31/03/2028	Spot Bond	2.76000	2.75000		0.00	0	0.00
R211	On	31/01/2017	Spot Bond	2.13000	2.14000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Spot Bond			2.72000	2.72000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.00000	8.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>										<b>8,552,661,395.68</b>	<b>127,238</b>	<b>773,264.00</b>