



Daily MTM Report

Daily summary for: 04/02/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 14/03/2011 Foreign Exchange Future			7.30080	7.29000		14.09	170,502,883.20	23,354	223,335.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		8.00000	10,000	17.58	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		718.00000	709,000	17.58	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		6.00000	8,000	17.83	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		766.00000	757,000	17.83	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		10.00000	12,000	17.33	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		670.00000	661,000	17.33	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,211.00000	1,201,000	20.08	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		1.00000	2,000	20.08	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,210.00000	3,199,000	31.44	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	31.44	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		131.00000	132,000	14.09	264,000.00	2,000	2,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		121.00000	133,000	14.09	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,112.00000	1,101,000	19.58	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		2.00000	2,000	19.58	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		267.00000	265,000	15.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		57.00000	66,000	15.08	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		307.00000	303,000	15.33	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		47.00000	54,000	15.33	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		349.00000	344,000	15.58	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		39.00000	45,000	15.58	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		109.00000	110,000	14.29	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		149.00000	161,000	14.29	0.00	0	9,600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		59.00000	60,000	14.90	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		249.00000	261,000	14.90	0.00	0	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		194.00000	193,000	14.59	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		84.00000	94,000	14.59	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		73.00000	74,000	14.70	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		213.00000	225,000	14.70	0.00	0	600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		161.00000	161,000	14.34	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		101.00000	112,000	14.34	28,000.00	250	150.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		180.00000	192,000	14.49	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		90.00000	91,000	14.49	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		18.00000	19,000	15.92	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		458.00000	470,000	15.92	0.00	0	8,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.39210	7.38050		14.63	42,504,575.00	5,750	51,050.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		220.00000	233,000	14.85	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		290.00000	291,000	14.85	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		202.00000	216,000	15.08	0.00	0	800.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		322.00000	324,000	15.08	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		238.00000	253,000	14.63	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		258.00000	261,000	14.63	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		718.00000	730,000	14.47	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		38.00000	38,000	14.47	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Put		166.00000	168,000	14.58	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Call		346.00000	360,000	14.58	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Put		113.00000	115,000	14.55	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Call		443.00000	457,000	14.55	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Put		712.00000	709,000	17.32	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Call		92.00000	101,000	17.32	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Put		545.00000	543,000	16.42	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		125.00000	135,000	16.42	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		186.00000	189,000	14.60	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		316.00000	331,000	14.60	0.00	0	500.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.50450	7.49210		14.92	37,522.50	5	12,150.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		181.00000	194,000	16.79	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		739.00000	740,000	16.79	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		172.00000	184,000	16.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		780.00000	780,000	16.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		191.00000	205,000	16.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		699.00000	701,000	16.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		547.00000	550,000	15.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		239.00000	254,000	15.94	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		386.00000	403,000	14.85	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		294.00000	299,000	14.85	0.00	0	2,800.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.62020	7.60650		15.11	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		545.00000	563,000	14.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		289.00000	293,000	14.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		517.00000	536,000	14.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		311.00000	316,000	14.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		573.00000	591,000	14.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		267.00000	271,000	14.81	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.59190	9.58070		17.49	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,704.00000	1,738,000	18.70	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,323.00000	1,346,000	18.70	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,684.00000	1,719,000	18.74	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,353.00000	1,377,000	18.74	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,725.00000	1,758,000	18.66	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,294.00000	1,316,000	18.66	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future				7.30080	7.29000		14.09	0.00	0	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call			32,788.00000	33,948,000	15.31	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put			3,788.00000	3,868,000	15.31	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call			28,755.00000	29,929,000	15.10	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put			4,755.00000	4,849,000	15.10	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call			36,995.00000	38,141,000	15.51	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put			2,995.00000	3,061,000	15.51	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future				7.39210	7.38050		14.63	0.00	0	20.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			44,265.00000	45,660,000	14.55	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			11,215.00000	11,450,000	14.55	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			40,877.00000	42,285,000	14.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		12,827.00000	13,075,000	14.56	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		47,801.00000	49,180,000	14.54	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		9,751.00000	9,970,000	14.54	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future			11.72270	11.77760		13.88	3,505,087.30	299	31,613.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Call		205.00000	178,000	14.18	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Put		227.00000	255,000	14.18	510,000.00	2,000	2,000.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Call		184.00000	160,000	14.33	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Put		256.00000	287,000	14.33	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Call		227.00000	199,000	14.03	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Put		199.00000	226,000	14.03	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Put		92.00000	103,000	14.26	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Call		420.00000	376,000	14.26	0.00	0	870.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Put		808.00000	857,000	16.45	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Call		36.00000	30,000	16.45	0.00	0	870.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Put		355.00000	391,000	14.79	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Call		133.00000	114,000	14.79	0.00	0	150.00
£ / R	On 13/06/2011	Foreign Exchange Future			11.85630	11.91000		14.10	106,706.70	9	2,381.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		427.00000	399,000	14.10	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		367.00000	393,000	14.10	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		403.00000	379,000	14.21	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Put		393.00000	423,000	14.21	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Call		453.00000	424,000	14.09	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Put		343.00000	368,000	14.09	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Call		1,214.00000	1,164,000	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
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Put		54.00000	58,000	14.17	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		201.00000	218,000	14.02	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		661.00000	624,000	14.02	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		597.00000	562,000	14.04	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		237.00000	256,000	14.04	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		0.00000	359,000	14.32	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		0.00000	453,000	14.32	45,300.00	100	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			12.01440	12.06780		14.50	0.00	0	2,457.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		861.00000	824,000	14.28	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		293.00000	310,000	14.28	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		830.00000	794,000	14.30	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		312.00000	330,000	14.30	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		893.00000	856,000	14.26	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		275.00000	292,000	14.26	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		769.00000	736,000	14.35	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		351.00000	372,000	14.35	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		0.00000	515,000	14.68	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		0.00000	601,000	14.68	120,200.00	200	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			12.17500	12.22770		14.63	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		967.00000	932,000	14.32	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		389.00000	407,000	14.32	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		938.00000	903,000	14.35	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		410.00000	428,000	14.35	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		997.00000	961,000	14.29	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		369.00000	386,000	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			0.08930	0.08910		16.57	6,072.40	68	518.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		318.00000	329,000	17.01	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		108.00000	99,000	17.01	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		29.00000	31,000	20.44	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		819.00000	801,000	20.44	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		1,211.00000	1,231,000	17.73	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		1.00000	1,000	17.73	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.09050	0.09030		17.47	0.00	0	573.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		669.00000	684,000	16.39	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		139.00000	134,000	16.39	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		225.00000	232,000	19.09	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		695.00000	682,000	19.09	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,542.00000	1,561,000	17.33	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		12.00000	11,000	17.33	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.89430	9.94440		13.09	17,344,707.90	1,753	17,178.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		253.00000	221,000	13.38	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		109.00000	127,000	13.38	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		221.00000	191,000	13.24	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		127.00000	147,000	13.24	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		287.00000	253,000	13.52	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		93.00000	109,000	13.52	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		39.00000	46,000	14.24	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		483.00000	440,000	14.24	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		501.00000	545,000	15.05	0.00	0	0.00

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€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		45.00000	39,000	15.05	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		589.00000	635,000	15.44	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		33.00000	29,000	15.44	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		264.00000	300,000	13.88	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		108.00000	94,000	13.88	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		400.00000	360,000	13.95	0.00	0	500.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		56.00000	66,000	13.95	0.00	0	3,000.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Put		199.00000	231,000	13.48	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Call		143.00000	125,000	13.48	0.00	0	500.00
€ / R	On	13/06/2011	Foreign Exchange Future			10.00620	10.05580		13.38	30,018.60	3	7,278.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		455.00000	429,000	13.43	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		199.00000	223,000	13.43	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		425.00000	400,000	13.42	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		219.00000	244,000	13.42	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		486.00000	459,000	13.45	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		180.00000	203,000	13.45	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.14060	10.19040		13.62	0.00	0	2,463.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		735.00000	709,000	13.47	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		195.00000	218,000	13.47	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		702.00000	677,000	13.49	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		212.00000	236,000	13.49	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		769.00000	742,000	13.46	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		179.00000	201,000	13.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.27770	10.32720		13.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		801.00000	777,000	13.46	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	9.80	Put	274.00000	299,000	13.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call	771.00000	748,000	13.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put	294.00000	320,000	13.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call	833.00000	808,000	13.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put	256.00000	280,000	13.44	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			370.60500	370.68700		0.00	0	30.00
AL7T	On	04/08/2011	Index Future			375.80700	375.88700		0.00	0	0.00
ALBI	On	05/05/2011	Index Future			341.94100	341.99700		0.00	0	1,082.00
ALBI	On	04/08/2011	Index Future			346.74000	346.79400		0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.40510	7.34110	9.41	2,184,504.50	295	7,827.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call	647.00000	709,000	16.45	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put	6.00000	4,000	16.45	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call	598.00000	660,000	15.95	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put	7.00000	5,000	15.95	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call	696.00000	759,000	16.95	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put	5.00000	4,000	16.95	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.41200	7.34750	9.97	33,724,600.00	4,550	6,257.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call	733.00000	793,000	14.61	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put	36.00000	31,000	14.61	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call	687.00000	746,000	14.30	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put	40.00000	34,000	14.30	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call	780.00000	840,000	14.92	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put	33.00000	28,000	14.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.42980	7.36600		10.15	0.00	0	5,842.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		782.00000	839,000	13.63	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		66.00000	59,000	13.63	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		738.00000	794,000	13.40	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		72.00000	64,000	13.40	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		827.00000	884,000	13.87	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		61.00000	54,000	13.87	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.22590	8.17970		11.97	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,305.00000	1,336,000	11.59	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		425.00000	410,000	11.59	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,275.00000	1,306,000	11.61	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		445.00000	430,000	11.61	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,335.00000	1,367,000	11.56	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		405.00000	391,000	11.56	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.40480	7.36790		10.96	0.00	0	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		339.00000	373,000	13.04	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		21.00000	18,000	13.04	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		295.00000	329,000	12.74	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		27.00000	24,000	12.74	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		384.00000	419,000	13.34	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		16.00000	14,000	13.34	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.48120	7.44320		10.94	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		582.00000	616,000	12.20	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		39.00000	35,000	12.20	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	Call		539.00000	572,000	12.08	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		46.00000	41,000	12.08	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		625.00000	660,000	12.31	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		32.00000	29,000	12.31	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.64320	7.68390		14.12	305,728.00	40	1,200.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		459.00000	423,000	15.84	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		25.00000	30,000	15.84	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		415.00000	380,000	15.62	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		31.00000	37,000	15.62	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		504.00000	467,000	16.05	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		20.00000	24,000	16.05	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.74600	7.78640		14.66	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		732.00000	697,000	14.39	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		46.00000	51,000	14.39	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		690.00000	656,000	14.41	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		54.00000	60,000	14.41	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		775.00000	739,000	14.37	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		39.00000	43,000	14.37	0.00	0	0.00
CRD1 On	05/05/2011	Index Future			153.73600	153.60900			0.00	0	2.00
CRD1 On	04/08/2011	Index Future			155.83900	155.71000			0.00	0	0.00
GOVI On	05/05/2011	GOVI			342.77200	342.85700			0.00	0	205.00
GOVI On	05/05/2011	GOVI	349.00	Call		0.00000	0,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.00	Put		61,430.00000	62,280,000		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	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	61,530.00000	62,380,000		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	61,330.00000	62,180,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000		0.00	0	0.00
IGOV	On	05/05/2011	Index Future			148.91800	149.03000		0.00	0	56.00
IGOV	On	04/08/2011	Index Future			151.00800	151.12000		0.00	0	0.00
ILBI	On	05/05/2011	Index Future			403.08400	403.09400		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	16/02/2011	Jibar Tradeable Future			5.61000	5.61000		0.00	0	5,000.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.67000	5.64600		0.00	0	5,790.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			6.69000	5.70800		0.00	0	2,000.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.73000	5.76900		0.00	0	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.80000	5.83000		0.00	0	3,890.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	20/07/2011	Jibar Tradeable Future			5.88000	5.91000			0.00	0	2,000.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			6.05000	6.08000			0.00	0	14,890.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.54000	6.54600			0.00	0	5,290.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			7.01000	7.00800			0.00	0	790.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			7.45000	7.45600			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			7.88000	7.89100			0.00	0	44,510.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			8.25000	8.18000			0.00	0	490.00
JN02	On 05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN02	On 05/05/2011	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/05/2011	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN05	On 05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On 05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On 05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On 05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On 05/05/2011	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On 05/05/2011	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
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			337.10400	336.99600			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			341.83500	341.72300			0.00	0	0.00
R157	On	03/02/2011	Bond Future			7.85000	7.78200		4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future			8.05100	8.02500		4.75	0.00	0	2,605.00
R157	On	05/05/2011	Bond Future	7.75	Call		669.00000	627,000	4.69	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,790.00000	1,853,000	4.69	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		745.00000	700,000	4.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,661.00000	1,721,000	4.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		599.00000	559,000	4.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,925.00000	1,990,000	4.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		533.00000	497,000	4.67	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		2,064.00000	2,134,000	4.67	0.00	0	0.00
R157	On	04/08/2011	Bond Future			8.23400	8.20700		4.75	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		590.00000	561,000	4.54	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		3,319.00000	3,393,000	4.54	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		643.00000	612,000	4.55	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		3,177.00000	3,248,000	4.55	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		540.00000	513,000	4.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		3,465.00000	3,541,000	4.53	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	03/11/2011	Bond Future			8.42900	8.39900		4.75	0.00	0	3,694.00
R157	On	03/11/2011	Bond Future	8.25	Call		1,691.00000	1,638,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		2,224.00000	2,278,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		1,779.00000	1,725,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		2,133.00000	2,186,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,605.00000	1,554,000	4.73	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		2,317.00000	2,373,000	4.73	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.64700	8.61600			0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		0.00000	0,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		386.00000	489,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		0.00000	0,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		220.00000	323,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		0.00000	0,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		553.00000	656,000		0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.67000	8.60100		12.00	0.00	0	0.00
R186	On	05/05/2011	Bond Future			8.77300	8.78400		12.50	0.00	0	18,980.00
R186	On	05/05/2011	Bond Future	8.75	Call		2,797.00000	2,832,000	12.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		3,114.00000	3,046,000	12.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		3,029.00000	3,066,000	12.53	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,880.00000	2,815,000	12.53	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		2,577.00000	2,609,000	12.47	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		3,361.00000	3,291,000	12.47	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		8,215.00000	8,120,000	12.11	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		577.00000	584,000	12.11	0.00	0	5,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future			8.87000	8.88200		12.75	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,766.00000	1,789,000	12.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		7,741.00000	7,654,000	12.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,908.00000	1,932,000	12.31	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		7,393.00000	7,308,000	12.31	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		1,631.00000	1,653,000	12.26	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		8,098.00000	8,010,000	12.26	0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.96400	8.97600		12.50	0.00	0	12,959.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,124.00000	5,171,000	12.50	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		4,910.00000	4,850,000	12.50	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,356.00000	5,405,000	12.54	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		4,698.00000	4,640,000	12.54	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,897.00000	4,943,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		5,129.00000	5,068,000	12.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future			9.05900	9.07100			0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		624.00000	519,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		0.00000	0,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		184.00000	79,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,066.00000	961,000		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	05/05/2011	Bond Future			7.90500	7.86900		4.25	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		724.00000	671,000	4.25	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	7.75	Put		1,099.00000	1,160,000	4.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		797.00000	740,000	4.26	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		1,015.00000	1,071,000	4.26	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		654.00000	604,000	4.23	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		1,188.00000	1,251,000	4.23	0.00	0	0.00
R201	On	04/08/2011	Bond Future			8.10100	8.06100		4.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		343.00000	317,000	4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		2,757.00000	2,848,000	4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		380.00000	351,000	4.02	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		2,643.00000	2,731,000	4.02	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		311.00000	286,000	3.99	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		2,876.00000	2,968,000	3.99	0.00	0	0.00
R201	On	03/11/2011	Bond Future			8.30800	8.26500		4.00	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,092.00000	1,041,000	3.94	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		1,817.00000	1,883,000	3.94	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,155.00000	1,101,000	3.95	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		1,743.00000	1,806,000	3.95	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,032.00000	982,000	3.92	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		1,894.00000	1,961,000	3.92	0.00	0	0.00
R201	On	02/02/2012	Bond Future			8.54200	8.49400			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		615.00000	736,000		0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		0.00000	0,000		0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		489.00000	609,000		0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future	8.20	Put		742.00000	862,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.49900	0.48600			0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.44600	0.42700			0.00	0	10,089.00
R202	On	05/05/2011	Bond Future	2.05	Call		39,797.00000	39,250,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Call		40,825.00000	40,278,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Call		38,759.00000	38,212,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	1,000		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	05/05/2011	Bond Future			8.50100	8.47600		7.25	0.00	0	516.00
R203	On	05/05/2011	Bond Future	8.25	Call		954.00000	901,000	7.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		2,047.00000	2,114,000	7.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		1,052.00000	996,000	7.17	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,902.00000	1,966,000	7.17	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		863.00000	813,000	7.14	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		2,199.00000	2,269,000	7.14	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.64800	8.62200		7.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		877.00000	838,000	6.93	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,802.00000	3,883,000	6.93	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		949.00000	908,000	6.95	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,635.00000	3,714,000	6.95	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		808.00000	772,000	6.90	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,973.00000	4,057,000	6.90	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			8.80000	8.77300		7.25	0.00	0	1,404.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,884.00000	1,828,000	7.13	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		3,105.00000	3,169,000	7.13	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		1,986.00000	1,928,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		2,982.00000	3,044,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,785.00000	1,732,000	7.11	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		3,232.00000	3,298,000	7.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.96400	8.93500			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		791.00000	914,000		0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		576.00000	700,000		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		1,006.00000	1,129,000		0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.47500	8.41100		8.25	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.62300	8.61300		8.50	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		1,405.00000	1,372,000	8.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		2,016.00000	2,037,000	8.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		1,530.00000	1,495,000	8.52	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,870.00000	1,889,000	8.52	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		1,286.00000	1,255,000	8.48	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		2,169.00000	2,192,000	8.48	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.75900	8.75000		8.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		806.00000	790,000	8.14	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	8.00	Put		4,817.00000	4,847,000	8.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		877.00000	859,000	8.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		4,614.00000	4,643,000	8.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		740.00000	724,000	8.11	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		5,025.00000	5,056,000	8.11	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.89500	8.88500		8.25	0.00	0	1,867.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,483.00000	2,454,000	8.25	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		3,167.00000	3,188,000	8.25	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,607.00000	2,577,000	8.28	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		3,037.00000	3,057,000	8.28	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,354.00000	2,325,000	8.20	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		3,293.00000	3,314,000	8.20	0.00	0	0.00
R204	On	02/02/2012	Bond Future			9.03600	9.02500			0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		122.00000	176,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		122.00000	68,000		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		0.00000	0,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		366.00000	420,000		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	05/05/2011	Bond Future			7.59100	7.55900		3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		594.00000	555,000	3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		735.00000	772,000	3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		653.00000	612,000	3.26	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	05/05/2011	Bond Future	7.55	Put		674.00000	710,000	3.26	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		539.00000	502,000	3.24	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		800.00000	839,000	3.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.81600	7.78100		3.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		274.00000	256,000	3.09	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,986.00000	2,043,000	3.09	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		303.00000	283,000	3.11	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,904.00000	1,960,000	3.11	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		250.00000	233,000	3.08	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		2,072.00000	2,131,000	3.08	0.00	0	0.00
R206	On	03/11/2011	Bond Future			8.05500	8.01600		3.00	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		794.00000	760,000	2.95	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		1,316.00000	1,359,000	2.95	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		839.00000	804,000	2.96	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		1,263.00000	1,304,000	2.96	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		750.00000	717,000	2.94	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		1,371.00000	1,414,000	2.94	0.00	0	0.00
R206	On	02/02/2012	Bond Future			8.34700	8.30200			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		527.00000	606,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		440.00000	518,000		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		615.00000	693,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/02/2011	Bond Future			8.54000	8.47600		9.25	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.69000	8.68600		9.50	93,632,040.00	1,000	1,085.00
R207	On	05/05/2011	Bond Future	8.50	Call		1,283.00000	1,265,000	9.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,347.00000	2,351,000	9.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		1,404.00000	1,385,000	9.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		2,180.00000	2,184,000	9.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		1,169.00000	1,151,000	9.39	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,521.00000	2,526,000	9.39	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.81700	8.81300		9.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,220.00000	1,207,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		4,394.00000	4,403,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,312.00000	1,298,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		4,198.00000	4,206,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,132.00000	1,119,000	9.50	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		4,594.00000	4,603,000	9.50	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.93700	8.93300		9.50	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,545.00000	2,529,000	9.38	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		3,534.00000	3,539,000	9.38	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,671.00000	2,656,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		3,388.00000	3,395,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,421.00000	2,406,000	9.36	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		3,682.00000	3,689,000	9.36	0.00	0	0.00
R207	On	02/02/2012	Bond Future			9.06400	9.05900			0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		308.00000	334,000		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	02/02/2012	Bond Future	9.05	Call		0.00000	0,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		47.00000	73,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		570.00000	597,000		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	05/05/2011	Bond Future			8.68800	8.69000		10.75	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		1,359.00000	1,354,000	10.65	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,508.00000	2,491,000	10.65	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		1,487.00000	1,482,000	10.67	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,332.00000	2,315,000	10.67	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		1,239.00000	1,234,000	10.62	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,694.00000	2,677,000	10.62	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.80000	8.80100		10.50	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,299.00000	1,295,000	10.26	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		4,603.00000	4,594,000	10.26	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,397.00000	1,393,000	10.28	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		4,395.00000	4,385,000	10.28	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,205.00000	1,201,000	10.24	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		4,817.00000	4,807,000	10.24	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.90900	8.91100		10.75	0.00	0	5,584.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,760.00000	2,759,000	10.60	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		3,687.00000	3,674,000	10.60	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,897.00000	2,897,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		3,534.00000	3,523,000	10.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.70	Call		2,626.00000	2,625,000	10.56	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		3,843.00000	3,830,000	10.56	0.00	0	0.00
R208	On	02/02/2012	Bond Future			9.02200	9.02300			0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		128.00000	123,000		0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		150.00000	156,000		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		0.00000	0,000		0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		408.00000	403,000		0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.62000	8.55100			0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.69600	8.70700			0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		1,773.00000	1,796,000	16.59	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,472.00000	3,407,000	16.59	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		1,941.00000	1,966,000	16.62	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		3,224.00000	3,161,000	16.62	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		1,615.00000	1,636,000	16.55	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,734.00000	3,666,000	16.55	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.76600	8.77800			0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		2,564.00000	2,595,000	16.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,829.00000	4,764,000	16.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		2,733.00000	2,766,000	16.35	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,583.00000	4,520,000	16.35	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		2,401.00000	2,431,000	16.27	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		5,085.00000	5,019,000	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	10.10	Call		10,102.00000	10,179,000	17.61	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		676.00000	657,000	17.61	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.83400	8.84600		16.75	0.00	0	1,089.00
R209	On	03/11/2011	Bond Future	8.75	Call		3,975.00000	4,015,000	16.75	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		4,735.00000	4,681,000	16.75	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		4,165.00000	4,206,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		4,528.00000	4,474,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		3,790.00000	3,828,000	16.71	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		4,951.00000	4,894,000	16.71	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.90200	8.91400			0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		662.00000	755,000		0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		1,042.00000	1,135,000		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		278.00000	371,000		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
R211	On	03/02/2011	Bond Future			2.14000	1.78200			0.00	0	0.00
R211	On	05/05/2011	Bond Future			1.58500	1.57900			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		3,094.00000	3,060,000		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		3,364.00000	3,331,000		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		2,822.00000	2,789,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	05/05/2011	Bond Future	2.09	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	05/05/2011	Bond Future			2.44200	2.44200			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		1,851.00000	1,851,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.30	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.30	Put		1,365.00000	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		2,339.00000	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	05/05/2011	Bond Future			8.78800	8.78800			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		6,787.00000	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		6,332.00000	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		7,245.00000	7,245,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.86700	8.86800			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		7,401.00000	7,393,000		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		6,948.00000	6,940,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		7,857.00000	7,849,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/11/2011	Bond Future			8.94600	8.94700			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		1,574.00000	1,566,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		1,170.00000	1,162,000		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		1,980.00000	1,973,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.02700	9.02800			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		218.00000	210,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		170.00000	178,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		608.00000	600,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			14,423.19000	14,446.70000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		8,467.00000	8,232,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		8,467.00000	8,232,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		8,467.00000	8,232,000	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			14,603.98000	14,626.53000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		11,265.00000	11,040,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		11,265.00000	11,040,000	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		0.00000	0,000	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		11,265.00000	11,040,000	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			338.42300	338.52700		0.00	0	100.00
TRT1	On	04/08/2011	Index Future			343.05200	343.15600		0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.11270	1.11110	14.37	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		631.00000	644,000	13.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		20.00000	17,000	13.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		262.00000	269,000	14.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		151.00000	142,000	14.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		1,118.00000	1,131,000	16.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		7.00000	4,000	16.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.12900	1.12730	14.12	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		862.00000	882,000	13.79	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		89.00000	92,000	13.79	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		514.00000	536,000	14.12	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		241.00000	246,000	14.12	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		1,300.00000	1,315,000	13.57	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		27.00000	25,000	13.57	0	0.00
Total for Derivatives :									364,851,946.10	41,676	777,587.00

j-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900		0.00	0	0.00
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Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2011	Spot Bond			6.19500	6.20000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.91000	7.88500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.69000	8.70000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			211.40052	211.50451			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			225.37470	225.34332			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.76000	7.72500			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.80000	2.78000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.38000	8.35500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.51000	8.50000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.43500	7.40500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.58500	8.58000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.59500	8.59500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.63500	8.64500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.76000	2.76000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.13500	2.13000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.72000	2.72000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213 On 28/02/2031 Spot Bond			8.00000	8.00000			0.00	0	0.00
Total for j-Bonds :							0.00	0	0.00
Grand Total:							364,851,946.10	41,676	777,587.00