



# Daily MTM Report

Daily summary for: 14/02/2011

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			7.32410	7.33570		13.48	42,120,899.10	5,751	230,850.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		7.00000	6,000	17.80	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		671.00000	682,000	17.80	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		6.00000	4,000	18.11	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		720.00000	730,000	18.11	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		9.00000	7,000	17.49	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		623.00000	633,000	17.49	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,165.00000	1,177,000	20.89	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		1.00000	1,000	20.89	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,164.00000	3,176,000	32.77	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	32.77	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		102.00000	97,000	13.48	0.00	0	2,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		138.00000	121,000	13.48	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,065.00000	1,077,000	20.27	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		1.00000	1,000	20.27	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		224.00000	228,000	14.71	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		60.00000	52,000	14.71	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		263.00000	268,000	15.02	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		49.00000	42,000	15.02	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		304.00000	310,000	15.33	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		40.00000	34,000	15.33	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		82.00000	78,000	13.79	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		168.00000	152,000	13.79	0.00	0	9,600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		41.00000	38,000	14.72	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		277.00000	262,000	14.72	0.00	0	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		155.00000	157,000	14.09	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		91.00000	81,000	14.09	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		52.00000	49,000	14.41	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		238.00000	223,000	14.41	0.00	0	600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		124.00000	125,000	13.79	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		110.00000	99,000	13.79	0.00	0	150.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		202.00000	186,000	14.10	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		66.00000	62,000	14.10	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		11.00000	10,000	16.26	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		497.00000	484,000	16.26	0.00	0	8,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Put		25.00000	22,000	15.33	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Call		361.00000	346,000	15.33	0.00	0	1,600.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.42360	7.43550		14.33	32,404,014.00	4,365	47,605.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		241.00000	234,000	14.57	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		256.00000	260,000	14.57	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		222.00000	215,000	14.81	0.00	0	800.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		287.00000	291,000	14.81	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		265.00000	254,000	14.33	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		230.00000	230,000	14.33	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		764.00000	755,000	14.66	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		29.00000	31,000	14.66	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Put		144.00000	144,000	14.43	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Call		379.00000	368,000	14.43	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Put		95.00000	97,000	14.50	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Call		480.00000	471,000	14.50	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Put		665.00000	673,000	17.21	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Call		100.00000	97,000	17.21	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Put		502.00000	508,000	16.25	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		137.00000	132,000	16.25	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		163.00000	163,000	14.40	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		348.00000	337,000	14.40	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		319.00000	308,000	14.38	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		184.00000	184,000	14.38	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.53170	7.54410		14.80	0.00	0	11,977.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		194.00000	191,000	16.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		700.00000	709,000	16.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		184.00000	181,000	16.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		740.00000	749,000	16.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		205.00000	201,000	16.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		661.00000	669,000	16.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		512.00000	519,000	15.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		256.00000	251,000	15.70	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		415.00000	408,000	14.74	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		271.00000	276,000	14.74	0.00	0	2,800.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.63580	7.64880		14.98	0.00	0	257.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		569.00000	563,000	14.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		270.00000	277,000	14.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		541.00000	536,000	14.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		292.00000	300,000	14.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		598.00000	592,000	14.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		249.00000	256,000	14.70	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.62090	9.63120		18.97	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,689.00000	1,740,000	18.55	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,258.00000	1,319,000	18.55	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,670.00000	1,721,000	18.60	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,289.00000	1,350,000	18.60	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,707.00000	1,759,000	18.49	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,226.00000	1,288,000	18.49	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future			7.32410	7.33570			13.48	0.00	0	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		36,056.00000	34,642,000	15.33	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		2,486.00000	2,232,000	15.33	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		31,789.00000	30,323,000	15.02	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		3,219.00000	2,913,000	15.02	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		40,474.00000	39,109,000	15.64	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		1,904.00000	1,699,000	15.64	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	13/06/2011	Foreign Exchange Future			7.42360	7.43550		14.33	0.00	0	40.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		48,030.00000	47,069,000	14.50	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		9,480.00000	9,709,000	14.50	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		44,493.00000	43,509,000	14.47	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		10,943.00000	11,149,000	14.47	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		51,711.00000	50,769,000	14.52	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		8,161.00000	8,409,000	14.52	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		29,132.00000	28,007,000	14.36	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		20,582.00000	20,647,000	14.36	0.00	0	60.00
£ / R On	14/03/2011	Foreign Exchange Future			11.74010	11.72970		14.08	1,209,230.30	103	31,191.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Call		158.00000	157,000	14.26	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Put		228.00000	217,000	14.26	0.00	0	2,000.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Call		140.00000	138,000	14.45	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Put		260.00000	248,000	14.45	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Call		179.00000	178,000	14.08	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Put		199.00000	188,000	14.08	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Put		84.00000	78,000	14.75	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Call		364.00000	368,000	14.75	0.00	0	870.00
£ / R On	14/03/2011	Foreign Exchange Future	12.55	Put		842.00000	830,000	17.03	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	12.55	Call		22.00000	20,000	17.03	0.00	0	870.00
£ / R On	14/03/2011	Foreign Exchange Future	12.00	Put		365.00000	353,000	15.00	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	12.00	Call		95.00000	93,000	15.00	0.00	0	150.00
£ / R On	13/06/2011	Foreign Exchange Future			11.88480	11.87510		14.28	0.00	0	2,561.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Call		400.00000	403,000	14.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		375.00000	368,000	14.27	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		379.00000	379,000	14.28	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		404.00000	394,000	14.28	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		425.00000	428,000	14.25	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		350.00000	343,000	14.25	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Call		1,176.00000	1,185,000	14.40	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Put		51.00000	50,000	14.40	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		203.00000	198,000	14.15	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		628.00000	633,000	14.15	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		565.00000	569,000	14.18	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		240.00000	234,000	14.18	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		359.00000	359,000	14.40	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		434.00000	424,000	14.40	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			12.03620	12.02690		14.59	0.00	0	2,457.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		826.00000	829,000	14.31	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		299.00000	293,000	14.31	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		795.00000	799,000	14.34	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		318.00000	313,000	14.34	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		857.00000	861,000	14.29	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		280.00000	275,000	14.29	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		736.00000	739,000	14.39	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		359.00000	353,000	14.39	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		512.00000	514,000	14.69	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		585.00000	578,000	14.69	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			12.17860	12.16930		14.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		921.00000	925,000	14.34	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		402.00000	396,000	14.34	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		892.00000	896,000	14.37	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		423.00000	417,000	14.37	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		950.00000	955,000	14.31	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		381.00000	376,000	14.31	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		643.00000	646,000	14.72	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		674.00000	667,000	14.72	0.00	0	150.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08790	0.08800		16.63	9,669.00	110	548.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		229.00000	218,000	17.48	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		129.00000	128,000	17.48	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		13.00000	10,000	21.01	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		913.00000	920,000	21.01	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		1,101.00000	1,090,000	17.73	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		1.00000	0,000	17.73	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08920	0.08920		17.51	0.00	0	573.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		579.00000	575,000	16.27	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		159.00000	155,000	16.27	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		181.00000	178,000	19.22	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		761.00000	758,000	19.22	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,432.00000	1,432,000	16.97	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		12.00000	12,000	16.97	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.86500	9.92370		12.95	2,525,440.00	256	17,072.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		222.00000	178,000	13.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		98.00000	113,000	13.14	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		190.00000	149,000	12.95	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		116.00000	134,000	12.95	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		256.00000	209,000	13.34	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		82.00000	94,000	13.34	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		31.00000	35,000	14.31	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		455.00000	400,000	14.31	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		509.00000	558,000	15.48	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		33.00000	23,000	15.48	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		599.00000	651,000	15.95	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		23.00000	16,000	15.95	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		263.00000	300,000	14.10	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		87.00000	65,000	14.10	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		370.00000	318,000	13.92	0.00	0	500.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		46.00000	53,000	13.92	0.00	0	3,000.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Put		195.00000	227,000	13.64	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Call		119.00000	92,000	13.64	0.00	0	500.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.98630	10.04620		13.39	0.00	0	8,073.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		448.00000	403,000	13.36	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		202.00000	217,000	13.36	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		418.00000	375,000	13.37	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		222.00000	239,000	13.37	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		479.00000	433,000	13.35	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		183.00000	197,000	13.35	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.11440	10.17520		13.52	0.00	0	2,460.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		727.00000	679,000	13.33	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		202.00000	215,000	13.33	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		694.00000	647,000	13.35	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		219.00000	233,000	13.35	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		761.00000	712,000	13.31	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		186.00000	198,000	13.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.23590	10.29770		13.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		781.00000	739,000	13.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		283.00000	303,000	13.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		751.00000	710,000	13.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		303.00000	324,000	13.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		812.00000	769,000	13.33	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		264.00000	283,000	13.33	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			373.13600	372.63800			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			378.39900	377.88700			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			343.66400	343.10700			0.00	0	1,064.00
ALBI	On	04/08/2011	Index Future			348.51100	347.93900			0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.32240	7.31800		9.79	4,393,440.00	600	8,487.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		622.00000	626,000	16.99	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		4.00000	4,000	16.99	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		573.00000	577,000	16.39	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		5.00000	5,000	16.39	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		672.00000	675,000	17.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		4.00000	3,000	17.59	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future			7.33120	7.32710		10.27	0.00	0	10,555.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		712.00000	715,000	14.54	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		35.00000	34,000	14.54	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		666.00000	670,000	14.24	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		39.00000	39,000	14.24	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		758.00000	762,000	14.85	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		31.00000	31,000	14.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.34530	7.34190		10.44	0.00	0	5,842.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		759.00000	762,000	13.53	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		67.00000	67,000	13.53	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		716.00000	718,000	13.31	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		74.00000	73,000	13.31	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		803.00000	806,000	13.75	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		61.00000	61,000	13.75	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.17860	8.19270		12.17	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,303.00000	1,296,000	11.52	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		410.00000	417,000	11.52	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,275.00000	1,267,000	11.56	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		432.00000	438,000	11.56	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,333.00000	1,325,000	11.48	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		390.00000	396,000	11.48	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.40680	7.39110		12.06	2,222,040.00	300	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		357.00000	372,000	14.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		16.00000	15,000	14.59	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		313.00000	327,000	14.23	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		22.00000	20,000	14.23	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		403.00000	419,000	14.95	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		12.00000	12,000	14.95	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.49010	7.47510		11.23	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		609.00000	622,000	12.47	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		34.00000	32,000	12.47	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		565.00000	578,000	12.37	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		40.00000	38,000	12.37	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		653.00000	666,000	12.57	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		28.00000	26,000	12.57	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.54680	7.54400		14.11	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		330.00000	329,000	15.87	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		36.00000	32,000	15.87	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		289.00000	287,000	15.58	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		45.00000	40,000	15.58	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		372.00000	372,000	16.17	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		28.00000	25,000	16.17	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.65640	7.65340		14.62	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		617.00000	618,000	14.61	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		64.00000	62,000	14.61	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		577.00000	578,000	14.61	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		74.00000	72,000	14.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 13/06/2011	Foreign Exchange Future	7.05	Call		657.00000	658,000	14.61	0.00	0	0.00
CHF / R	On 13/06/2011	Foreign Exchange Future	7.05	Put		54.00000	52,000	14.61	0.00	0	0.00
CRD1	On 05/05/2011	Index Future			154.45700	154.26400			0.00	0	2.00
CRD1	On 04/08/2011	Index Future			156.57200	156.37600			0.00	0	0.00
GOVI	On 05/05/2011	GOVI			344.53500	343.99500			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		50,050.00000	44,650,000		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		50,150.00000	44,750,000		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		49,950.00000	44,550,000		0.00	0	0.00
GOVI	On 04/08/2011	GOVI			349.39400	348.83900			0.00	0	0.00
GOVI	On 04/08/2011	GOVI	348.00	Call		8,390.00000	13,940,000		0.00	0	0.00
GOVI	On 04/08/2011	GOVI	348.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On 04/08/2011	GOVI	348.01	Call		8,290.00000	13,840,000		0.00	0	0.00
GOVI	On 04/08/2011	GOVI	348.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On 04/08/2011	GOVI	347.99	Call		8,490.00000	14,040,000		0.00	0	0.00
GOVI	On 04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On 05/05/2011	Index Future			148.95300	148.84200			0.00	0	58.00
IGOV	On 04/08/2011	Index Future			151.05300	150.93800			0.00	0	0.00
ILBI	On 05/05/2011	Index Future			402.79200	402.59800			0.00	0	336.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			5.57500	5.60100			0.00	0	5,000.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.58300	5.59800			0.00	0	6,040.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.63400	5.66300			0.00	0	2,000.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.65400	5.69600			0.00	0	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.70300	5.71500			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.77000	5.79100			0.00	0	2,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.97600	5.92600			0.00	0	15,390.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.39600	6.40400			0.00	0	5,290.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.80500	6.83100			0.00	0	790.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.25200	7.28700			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.69300	7.69800			0.00	0	44,510.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			8.08000	8.09000			0.00	0	490.00
JN02	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/05/2011	Index Future			338.60300	337.95900			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			343.37900	342.71900			0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.92500	7.95300		4.75	0.00	0	2,605.00
R157	On	05/05/2011	Bond Future	7.75	Call		728.00000	754,000	4.69	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,557.00000	1,469,000	4.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future	7.80	Call		811.00000	840,000	4.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,435.00000	1,350,000	4.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		651.00000	674,000	4.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,685.00000	1,594,000	4.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		580.00000	600,000	4.67	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,819.00000	1,726,000	4.67	0.00	0	0.00
R157	On	04/08/2011	Bond Future			8.09600	8.12700		4.75	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		641.00000	663,000	4.54	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		3,065.00000	2,969,000	4.54	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		698.00000	722,000	4.55	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,927.00000	2,832,000	4.55	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		587.00000	607,000	4.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		3,207.00000	3,109,000	4.53	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.28100	8.31400		4.75	0.00	0	3,694.00
R157	On	03/11/2011	Bond Future	8.25	Call		1,807.00000	1,855,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		2,036.00000	1,966,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		1,900.00000	1,949,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,950.00000	1,881,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,717.00000	1,763,000	4.73	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		2,126.00000	2,054,000	4.73	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.48500	8.52200			0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		0.00000	50,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		73.00000	0,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		93.00000	217,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.45	Call		0.00000	0,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		240.00000	117,000		0.00	0	0.00
R186	On	05/05/2011	Bond Future			8.73500	8.75100		12.50	0.00	0	18,980.00
R186	On	05/05/2011	Bond Future	8.75	Call		2,819.00000	2,845,000	12.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,828.00000	2,705,000	12.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		3,058.00000	3,088,000	12.53	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,602.00000	2,483,000	12.53	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		2,591.00000	2,613,000	12.47	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		3,068.00000	2,941,000	12.47	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		7,879.00000	7,723,000	12.11	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		548.00000	541,000	12.11	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.82900	8.84700		12.75	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,784.00000	1,804,000	12.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		7,439.00000	7,295,000	12.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,929.00000	1,952,000	12.31	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		7,095.00000	6,953,000	12.31	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		1,646.00000	1,665,000	12.26	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		7,793.00000	7,648,000	12.26	0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.92200	8.94000		12.50	0.00	0	12,958.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,222.00000	5,281,000	12.50	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		4,686.00000	4,583,000	12.50	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,459.00000	5,520,000	12.54	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		4,479.00000	4,379,000	12.54	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,990.00000	5,047,000	12.47	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	8.95	Put		4,900.00000	4,796,000	12.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future			9.01600	9.03400			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		299.00000	141,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		141.00000	299,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1.00000	0,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		742.00000	584,000		0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.76300	7.79700		4.25	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		788.00000	824,000	4.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		936.00000	865,000	4.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		867.00000	906,000	4.26	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		858.00000	789,000	4.26	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		712.00000	745,000	4.23	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		1,019.00000	944,000	4.23	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.94400	7.98100		4.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		375.00000	393,000	4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		2,554.00000	2,463,000	4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		415.00000	435,000	4.02	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		2,443.00000	2,354,000	4.02	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		341.00000	357,000	3.99	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		2,671.00000	2,578,000	3.99	0.00	0	0.00
R201	On	03/11/2011	Bond Future			8.13800	8.17900		4.00	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,174.00000	1,218,000	3.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	8.00	Put		1,664.00000	1,596,000	3.94	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,240.00000	1,285,000	3.95	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		1,593.00000	1,526,000	3.95	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,111.00000	1,152,000	3.92	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		1,739.00000	1,668,000	3.92	0.00	0	0.00
R201	On	02/02/2012	Bond Future			8.35400	8.39900			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		376.00000	263,000		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		250.00000	136,000		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		503.00000	389,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.44700	0.44700			0.00	0	10,089.00
R202	On	05/05/2011	Bond Future	2.05	Call		39,221.00000	39,221,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Call		40,249.00000	40,249,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Call		38,183.00000	38,183,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
R203	On	05/05/2011	Bond Future			8.38400	8.41200		7.25	0.00	0	516.00
R203	On	05/05/2011	Bond Future	8.25	Call		1,016.00000	1,048,000	7.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,801.00000	1,698,000	7.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		1,121.00000	1,157,000	7.17	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,663.00000	1,564,000	7.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.20	Call		917.00000	947,000	7.14	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,945.00000	1,840,000	7.14	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.52400	8.55400		7.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		932.00000	960,000	6.93	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,542.00000	3,431,000	6.93	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,009.00000	1,039,000	6.95	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,380.00000	3,271,000	6.95	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		859.00000	886,000	6.90	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,709.00000	3,597,000	6.90	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.67000	8.70100		7.25	0.00	0	1,404.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,990.00000	2,040,000	7.13	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		2,891.00000	2,802,000	7.13	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,097.00000	2,148,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		2,773.00000	2,685,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,887.00000	1,935,000	7.11	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		3,013.00000	2,923,000	7.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.82600	8.85900			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		467.00000	326,000		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		252.00000	111,000		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		682.00000	541,000		0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.50300	8.53100		8.50	0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2011	Bond Future	8.50	Call		1,538.00000	1,584,000	8.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,706.00000	1,600,000	8.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		1,674.00000	1,724,000	8.52	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,571.00000	1,469,000	8.52	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		1,408.00000	1,451,000	8.48	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,848.00000	1,739,000	8.48	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.63300	8.66200		8.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		886.00000	912,000	8.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,437.00000	4,310,000	8.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		962.00000	990,000	8.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		4,239.00000	4,115,000	8.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		813.00000	837,000	8.11	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		4,638.00000	4,510,000	8.11	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.76300	8.79300		8.25	0.00	0	1,867.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,669.00000	2,730,000	8.25	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		2,887.00000	2,796,000	8.25	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,799.00000	2,863,000	8.28	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		2,763.00000	2,675,000	8.28	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,533.00000	2,592,000	8.20	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		3,006.00000	2,913,000	8.20	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.89700	8.92900			0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		347.00000	505,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		591.00000	748,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	8.95	Call		103.00000	260,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.42300	7.44200		3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		705.00000	718,000	3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		566.00000	534,000	3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		772.00000	787,000	3.26	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		514.00000	483,000	3.26	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		642.00000	654,000	3.24	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		623.00000	589,000	3.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.62600	7.64700		3.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		329.00000	335,000	3.09	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,750.00000	1,710,000	3.09	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		361.00000	368,000	3.11	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,671.00000	1,632,000	3.11	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		301.00000	306,000	3.08	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,832.00000	1,792,000	3.08	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.84400	7.86700		3.00	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		909.00000	925,000	2.95	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		1,139.00000	1,110,000	2.95	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		959.00000	975,000	2.96	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		1,091.00000	1,062,000	2.96	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		861.00000	876,000	2.94	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		1,190.00000	1,160,000	2.94	0.00	0	0.00
R206	On	02/02/2012	Bond Future			8.10400	8.13100			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/02/2012	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		229.00000	182,000		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		142.00000	94,000		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		317.00000	270,000		0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.57200	8.57800		9.50	0.00	0	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		1,476.00000	1,461,000	9.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,924.00000	1,875,000	9.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		1,612.00000	1,599,000	9.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,772.00000	1,725,000	9.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		1,347.00000	1,332,000	9.39	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,083.00000	2,034,000	9.39	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.69200	8.69900		9.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,381.00000	1,375,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,923.00000	3,878,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,483.00000	1,477,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,738.00000	3,693,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,283.00000	1,277,000	9.50	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		4,114.00000	4,069,000	9.50	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.80800	8.81500		9.50	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,806.00000	2,808,000	9.38	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		3,159.00000	3,123,000	9.38	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,942.00000	2,944,000	9.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.80	Put		3,023.00000	2,987,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,673.00000	2,675,000	9.36	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		3,298.00000	3,262,000	9.36	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.92800	8.93600			0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		336.00000	378,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		597.00000	639,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		74.00000	116,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.60800	8.61900		10.75	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		1,460.00000	1,458,000	10.65	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,182.00000	2,114,000	10.65	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		1,598.00000	1,597,000	10.67	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,016.00000	1,948,000	10.67	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		1,331.00000	1,327,000	10.62	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,359.00000	2,288,000	10.62	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.71400	8.72700		10.50	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,391.00000	1,397,000	10.26	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		4,261.00000	4,190,000	10.26	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,495.00000	1,502,000	10.28	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		4,058.00000	3,989,000	10.28	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,291.00000	1,296,000	10.24	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		4,468.00000	4,397,000	10.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future			8.82100	8.83400		10.75	0.00	0	5,584.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,926.00000	2,945,000	10.60	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		3,411.00000	3,355,000	10.60	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,069.00000	3,090,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		3,265.00000	3,211,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,786.00000	2,804,000	10.56	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		3,561.00000	3,504,000	10.56	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.93000	8.94300			0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		319.00000	392,000		0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		598.00000	671,000		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		39.00000	112,000		0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.68000	8.71100		16.75	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		1,650.00000	1,711,000	16.59	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,382.00000	3,192,000	16.59	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		1,816.00000	1,882,000	16.62	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		3,132.00000	2,947,000	16.62	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		1,495.00000	1,549,000	16.55	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,646.00000	3,450,000	16.55	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.74900	8.78200		16.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		2,474.00000	2,556,000	16.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,771.00000	4,590,000	16.31	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future	8.55	Call		2,642.00000	2,728,000	16.35	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,523.00000	4,346,000	16.35	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		2,313.00000	2,390,000	16.27	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		5,029.00000	4,843,000	16.27	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		10,029.00000	10,243,000	17.61	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		634.00000	585,000	17.61	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.81700	8.85000		16.75	0.00	0	1,029.00
R209	On	03/11/2011	Bond Future	8.75	Call		3,895.00000	4,002,000	16.75	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		4,686.00000	4,534,000	16.75	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		4,085.00000	4,195,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		4,479.00000	4,329,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		3,711.00000	3,814,000	16.71	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		4,903.00000	4,746,000	16.71	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.88400	8.91800			0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		631.00000	895,000		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		1,011.00000	1,275,000		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		247.00000	511,000		0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future			1.63800	1.63700			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		2,769.00000	2,763,000		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		3,040.00000	3,034,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	05/05/2011	Bond Future	2.19	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.09	Call		2,497.00000	2,492,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.09	Put		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future			2.49500	2.50600			0.00	0	2,518.00
R212	On	05/05/2011	Bond Future	2.25	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.25	Put		2,459.00000	2,355,000		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		1,974.00000	1,869,000		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		2,947.00000	2,843,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.76600	8.78700			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		6,779.00000	6,608,000		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		6,324.00000	6,153,000		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		7,237.00000	7,066,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.84400	8.86600			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		7,385.00000	7,209,000		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		6,932.00000	6,756,000		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		7,841.00000	7,665,000		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			8.92200	8.94500			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		1,558.00000	1,377,000		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		1,154.00000	973,000		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		1,965.00000	1,783,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.00200	9.02600			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		202.00000	16,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		186.00000	372,000		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		593.00000	406,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			14,378.84000	14,426.00000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		8,260.00000	7,788,000	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		8,260.00000	7,788,000	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		8,260.00000	7,789,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		0.00000	1,000	2.00	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			14,570.24000	14,615.98000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		11,160.00000	10,702,000		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		11,160.00000	10,702,000	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		11,160.00000	10,703,000	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000	1,000	0.00	0	0.00
TRT1	On	05/05/2011	Index Future			340.19100	339.74500		0.00	0	100.00
TRT1	On	04/08/2011	Index Future			344.85000	344.39700		0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.11020	1.11270	13.67	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		642.00000	616,000	14.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		15.00000	14,000	14.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		251.00000	227,000	14.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		124.00000	125,000	14.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		1,131.00000	1,105,000	18.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		4.00000	3,000	18.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.12630	1.12870	13.84	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		868.00000	849,000	13.68	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		81.00000	86,000	13.68	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		515.00000	498,000	13.84	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		228.00000	235,000	13.84	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		1,311.00000	1,289,000	14.02	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		24.00000	26,000	14.02	0	0.00
<b>Total for Derivatives :</b>									<b>84,884,732.40</b>	<b>11,485</b>	<b>788,421.00</b>

**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			6.03000	6.05000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.80500	7.83000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.66000	8.67500			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			211.99303	211.88813			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			225.84286	225.59448			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.64000	7.67000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.80000	2.80000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.28000	8.30500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.40500	8.43000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.29500	7.31000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.48000	8.48500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.52500	8.53500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.62500	8.65500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.78000	2.78000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.18000	2.18000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.77000	2.78000			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
<b>Total for j-Bonds :</b>							<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>							<b>84,884,732.40</b>	<b>11,485</b>	<b>788,421.00</b>