



Daily MTM Report

Daily summary for: 21/02/2011

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			7.17170	7.17560		13.01	77,483,046.80	10,804	242,615.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		2.00000	2,000	20.29	0.00	0	6,050.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		826.00000	830,000	20.29	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		2.00000	1,000	20.72	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		876.00000	879,000	20.72	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		2.00000	2,000	19.87	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		776.00000	780,000	19.87	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,324.00000	1,328,000	24.57	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		0.00000	0,000	24.57	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,324.00000	3,328,000	35.36	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	35.36	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		177.00000	176,000	14.30	0.00	0	2,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		53.00000	48,000	14.30	0.00	0	6,050.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,224.00000	1,228,000	23.72	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		0.00000	0,000	23.72	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		344.00000	345,000	16.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		20.00000	17,000	16.01	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		389.00000	391,000	16.44	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		15.00000	13,000	16.44	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		436.00000	438,000	16.87	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		12.00000	10,000	16.87	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		142.00000	140,000	13.87	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		68.00000	62,000	13.87	0.00	0	9,600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		63.00000	60,000	13.36	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		139.00000	132,000	13.36	0.00	0	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		256.00000	256,000	15.16	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		32.00000	28,000	15.16	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		82.00000	78,000	13.01	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		108.00000	100,000	13.01	0.00	0	600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		216.00000	215,000	14.73	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		42.00000	37,000	14.73	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		86.00000	79,000	13.44	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		110.00000	107,000	13.44	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		14.00000	12,000	15.08	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		340.00000	334,000	15.08	0.00	0	8,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Put		36.00000	33,000	14.05	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Call		212.00000	205,000	14.05	0.00	0	1,600.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.26870	7.27300		14.03	2,856,599.10	393	48,152.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		170.00000	164,000	15.03	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		347.00000	345,000	15.03	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		156.00000	150,000	15.27	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		383.00000	381,000	15.27	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		185.00000	179,000	14.78	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		312.00000	310,000	14.78	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		619.00000	613,000	14.39	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		46.00000	44,000	14.39	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Put		194.00000	192,000	14.07	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Call		267.00000	261,000	14.07	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Put		134.00000	131,000	14.16	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Call		357.00000	350,000	14.16	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Put		796.00000	796,000	17.75	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Call		69.00000	65,000	17.75	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Put		621.00000	621,000	16.76	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		94.00000	90,000	16.76	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		218.00000	216,000	14.03	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		241.00000	235,000	14.03	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		221.00000	215,000	14.28	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		248.00000	246,000	14.28	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.37460	7.37950		14.45	1,349,551.80	183	12,040.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		152.00000	148,000	17.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		823.00000	823,000	17.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		144.00000	140,000	17.24	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		865.00000	865,000	17.24	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		160.00000	156,000	16.87	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		781.00000	781,000	16.87	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		622.00000	620,000	16.13	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		201.00000	195,000	16.13	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		321.00000	314,000	14.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		342.00000	339,000	14.63	0.00	0	2,800.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.47660	7.48180		14.62	1,241,115.60	166	340.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		467.00000	457,000	14.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		335.00000	330,000	14.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		442.00000	432,000	14.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		360.00000	355,000	14.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		492.00000	483,000	14.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		310.00000	306,000	14.53	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.47710	9.47990		18.85	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,650.00000	1,652,000	18.60	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,370.00000	1,375,000	18.60	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,632.00000	1,634,000	18.65	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,402.00000	1,407,000	18.65	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,668.00000	1,670,000	18.54	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,338.00000	1,343,000	18.54	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future			7.17170	7.17560			13.01	0.00	0	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		21,151.00000	20,470,000	14.05	14.05	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		3,591.00000	3,300,000	14.05	14.05	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		17,352.00000	16,644,000	13.70	13.70	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		4,792.00000	4,474,000	13.70	13.70	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		25,220.00000	24,573,000	14.39	14.39	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		2,660.00000	2,403,000	14.39	14.39	0.00	0	0.00

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\$ / R M/On	13/06/2011	Foreign Exchange Future			7.26870	7.27300		14.03	0.00	0	40.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		35,650.00000	35,013,000	14.16	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		13,350.00000	13,143,000	14.16	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		32,509.00000	31,865,000	14.13	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		15,209.00000	14,995,000	14.13	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		38,955.00000	38,328,000	14.20	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		11,655.00000	11,458,000	14.20	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		20,235.00000	19,621,000	14.53	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		27,935.00000	27,751,000	14.53	0.00	0	60.00
£ / R On	14/03/2011	Foreign Exchange Future			11.63340	11.64520		13.35	4,944,195.00	425	31,036.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Call		100.00000	89,000	14.10	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Put		255.00000	256,000	14.10	0.00	0	2,000.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Call		86.00000	75,000	14.34	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Put		291.00000	292,000	14.34	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Call		116.00000	104,000	13.85	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Put		221.00000	221,000	13.85	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Put		85.00000	82,000	14.21	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Call		280.00000	265,000	14.21	0.00	0	569.00
£ / R On	14/03/2011	Foreign Exchange Future	12.55	Put		915.00000	925,000	17.81	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	12.55	Call		10.00000	8,000	17.81	0.00	0	569.00
£ / R On	14/03/2011	Foreign Exchange Future	12.00	Put		409.00000	413,000	15.09	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	12.00	Call		54.00000	46,000	15.09	0.00	0	150.00
£ / R On	14/03/2011	Foreign Exchange Future	8.00	Put		0.00000	0,000	19.15	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	8.00	Call		3,645.00000	3,633,000	19.15	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	7.30	Put		0.00000	0,000	18.75	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		4,345.00000	4,333,000	18.75	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.77630	11.78900		13.68	1,248,287.80	106	2,464.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		338.00000	328,000	13.92	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		399.00000	402,000	13.92	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		319.00000	308,000	14.03	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		430.00000	432,000	14.03	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		358.00000	348,000	13.80	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		369.00000	372,000	13.80	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Call		1,089.00000	1,074,000	13.68	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Put		50.00000	48,000	13.68	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		213.00000	212,000	13.68	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		552.00000	538,000	13.68	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		491.00000	477,000	13.68	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		252.00000	251,000	13.68	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		300.00000	290,000	14.15	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		461.00000	464,000	14.15	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.92390	11.93780		14.15	1,240,085.60	104	2,512.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		755.00000	738,000	14.04	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		317.00000	314,000	14.04	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		726.00000	708,000	14.06	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		338.00000	334,000	14.06	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		786.00000	768,000	14.03	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		298.00000	294,000	14.03	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		669.00000	651,000	14.08	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	19/09/2011	Foreign Exchange Future	11.65	Put		381.00000	377,000	14.08	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		459.00000	444,000	14.52	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		621.00000	620,000	14.52	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			12.06040	12.07580		14.35	1,254,281.60	104	52.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		856.00000	837,000	14.20	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		430.00000	427,000	14.20	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		828.00000	809,000	14.22	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		452.00000	449,000	14.22	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		885.00000	865,000	14.19	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		409.00000	405,000	14.19	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		594.00000	573,000	14.59	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		718.00000	713,000	14.59	0.00	0	250.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08620	0.08610		15.89	0.00	0	448.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		116.00000	110,000	17.68	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		206.00000	190,000	17.68	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		2.00000	1,000	20.96	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,092.00000	1,081,000	20.96	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		910.00000	920,000	17.14	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	17.14	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08750	0.08740		17.60	0.00	0	573.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		456.00000	450,000	16.20	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		216.00000	200,000	16.20	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		133.00000	124,000	19.31	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		893.00000	874,000	19.31	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	0.08	Call		1,256.00000	1,264,000	16.55	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		16.00000	14,000	16.55	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.80080	9.78040		12.60	2,558,008.80	261	17,922.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		116.00000	119,000	12.60	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		136.00000	118,000	12.60	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		97.00000	98,000	12.90	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		167.00000	147,000	12.90	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		144.00000	148,000	12.89	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		114.00000	97,000	12.89	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		41.00000	32,000	14.30	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		321.00000	333,000	14.30	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		632.00000	610,000	16.19	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		12.00000	11,000	16.19	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		728.00000	706,000	16.79	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		8.00000	7,000	16.79	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		357.00000	335,000	14.40	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		37.00000	36,000	14.40	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		243.00000	252,000	13.73	0.00	0	500.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		63.00000	51,000	13.73	0.00	0	3,000.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Put		275.00000	254,000	13.80	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Call		55.00000	55,000	13.80	0.00	0	500.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.92110	9.90090		13.05	0.00	0	8,073.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		343.00000	350,000	13.09	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		242.00000	229,000	13.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		316.00000	322,000	13.07	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		265.00000	251,000	13.07	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		371.00000	378,000	13.10	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		220.00000	207,000	13.10	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.04620	10.02800		13.45	0.00	0	3,160.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		617.00000	627,000	13.37	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		239.00000	231,000	13.37	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		586.00000	596,000	13.38	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		258.00000	250,000	13.38	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		649.00000	659,000	13.36	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		221.00000	213,000	13.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.16260	10.14690		13.56	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		679.00000	688,000	13.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		332.00000	325,000	13.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		651.00000	659,000	13.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		354.00000	346,000	13.44	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		708.00000	717,000	13.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		311.00000	304,000	13.40	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			374.59000	374.97900			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			379.89100	380.27800			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			344.99900	345.14700			0.00	0	1,064.00
ALBI	On	04/08/2011	Index Future			349.88100	350.02400			0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.23360	7.24160		10.17	1,591,392.00	220	8,377.00

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	6.70	Call		546.00000	537,000	17.09	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		4.00000	3,000	17.09	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		497.00000	488,000	16.46	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		5.00000	4,000	16.46	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		595.00000	586,000	17.72	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		3.00000	2,000	17.72	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future			7.24550	7.25340		10.55	144,910.00	20	10,055.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		644.00000	636,000	14.43	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		41.00000	41,000	14.43	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		599.00000	591,000	14.11	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		46.00000	46,000	14.11	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		689.00000	681,000	14.75	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		36.00000	36,000	14.75	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.25960	7.26870		10.69	0.00	0	5,840.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		695.00000	686,000	13.45	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		76.00000	76,000	13.45	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		652.00000	644,000	13.22	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		83.00000	84,000	13.22	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		738.00000	729,000	13.68	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		69.00000	69,000	13.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.11490	8.14460		12.53	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,290.00000	1,268,000	11.82	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		445.00000	453,000	11.82	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,262.00000	1,240,000	11.87	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		467.00000	475,000	11.87	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	14/12/2015	Foreign Exchange Future	7.25	Call		1,319.00000	1,296,000	11.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		424.00000	431,000	11.78	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.29710	7.29180		12.03	0.00	0	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		262.00000	265,000	13.76	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		20.00000	18,000	13.76	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		220.00000	223,000	13.41	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		28.00000	26,000	13.41	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		306.00000	310,000	14.11	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		14.00000	13,000	14.11	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.37950	7.37440		11.20	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		518.00000	523,000	12.45	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		44.00000	44,000	12.45	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		476.00000	480,000	12.31	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		52.00000	51,000	12.31	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		561.00000	566,000	12.58	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		37.00000	37,000	12.58	0.00	0	0.00
CAN-DCon	28/02/2011	Can-Do Future			7.15680	7.15000		12.89	0.00	0	0.00
CAN-DCon	28/02/2011	Can-Do Future	7.15	Call		0.00000	54,000	12.89	0.00	20,000	20,000.00
CAN-DCon	28/02/2011	Can-Do Future	7.15	Put		0.00000	47,000	12.89	0.00	0	0.00
CAN-DCon	28/02/2011	Can-Do Future	7.20	Call		0.00000	34,000	13.41	0.00	0	0.00
CAN-DCon	28/02/2011	Can-Do Future	7.20	Put		0.00000	77,000	13.41	0.00	0	0.00
CAN-DCon	28/02/2011	Can-Do Future	7.10	Call		0.00000	84,000	12.98	0.00	0	0.00
CAN-DCon	28/02/2011	Can-Do Future	7.10	Put		0.00000	27,000	12.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	14/03/2011	Foreign Exchange Future			7.56540	7.54760		13.71	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		323.00000	334,000	15.96	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		25.00000	19,000	15.96	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		281.00000	291,000	15.58	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		33.00000	26,000	15.58	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		367.00000	380,000	16.33	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		19.00000	15,000	16.33	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.67520	7.65710		14.16	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		616.00000	628,000	14.54	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		59.00000	53,000	14.54	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		576.00000	587,000	14.50	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		69.00000	62,000	14.50	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		657.00000	670,000	14.57	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		50.00000	45,000	14.57	0.00	0	0.00
CRD1 On	05/05/2011	Index Future			155.13500	155.06000			0.00	0	2.00
CRD1 On	04/08/2011	Index Future			157.26100	157.18500			0.00	0	0.00
GOVI On	05/05/2011	GOVI			345.93200	346.04500			0.00	0	208.00
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		29,550.00000	30,680,000		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		29,650.00000	30,780,000		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		29,450.00000	30,580,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI			350.82800	350.93500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/08/2011	GOVI	348.00	Call	29,350.00000	28,280,000		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	29,250.00000	28,180,000		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	29,450.00000	28,380,000		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			149.14000	149.00500		0.00	0	58.00
IGOV	On	04/08/2011	Index Future			151.25000	151.11000		0.00	0	0.00
ILBI	On	05/05/2011	Index Future			403.31500	403.04600		0.00	0	336.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200	15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300	15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500	15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500	15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200	15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700	15.00	0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.59000	5.63000		0.00	0	6,040.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.62000	5.64000		0.00	0	2,000.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.65000	5.67000		0.00	0	3,001.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.70000	5.72000			0.00	0	3,890.00
JIBAR FOn	20/07/2011	Jibar Tradeable Future			5.73000	5.76000			0.00	0	2,000.00
JIBAR FOn	17/08/2011	Jibar Tradeable Future			5.81000	5.85000			0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.92000	5.94000			0.00	0	15,390.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.36000	6.39000			0.00	0	5,390.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.75000	6.79000			0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			7.18000	7.23000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			7.60000	7.66000			0.00	0	44,510.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			7.97000	8.02000			0.00	0	490.00
JN02	On 05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN02	On 05/05/2011	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/05/2011	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN05	On 05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On 05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On 05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On 05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On 05/05/2011	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On 05/05/2011	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/05/2011	Index Future			339.60400	339.94200			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			344.41000	344.74500			0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.77600	7.78300		4.75	0.00	0	2,605.00
R157	On	05/05/2011	Bond Future	7.75	Call		983.00000	976,000	4.69	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,118.00000	1,083,000	4.69	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		1,086.00000	1,080,000	4.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,016.00000	982,000	4.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		886.00000	878,000	4.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,226.00000	1,190,000	4.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		795.00000	787,000	4.67	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,341.00000	1,304,000	4.67	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.93300	7.94200		4.75	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		828.00000	827,000	4.54	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,544.00000	2,508,000	4.54	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		898.00000	897,000	4.55	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,418.00000	2,382,000	4.55	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		763.00000	761,000	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	04/08/2011	Bond Future	7.45	Put		2,675.00000	2,638,000	4.53	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.10600	8.11400		4.75	0.00	0	3,694.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,154.00000	2,159,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,665.00000	1,641,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,257.00000	2,263,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,589.00000	1,566,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,054.00000	2,058,000	4.73	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1,744.00000	1,720,000	4.73	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.29400	8.30400			0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		656.00000	690,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		0.00000	0,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		823.00000	857,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		0.00000	0,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		489.00000	523,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		0.00000	0,000		0.00	0	0.00
R186	On	05/05/2011	Bond Future			8.71300	8.68800		12.50	0.00	0	18,980.00
R186	On	05/05/2011	Bond Future	8.75	Call		3,009.00000	2,829,000	12.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,428.00000	2,483,000	12.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		3,264.00000	3,078,000	12.53	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,218.00000	2,267,000	12.53	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		2,765.00000	2,591,000	12.47	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,652.00000	2,713,000	12.47	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		7,312.00000	7,477,000	12.11	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		571.00000	501,000	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			8.80600	8.78100		12.75	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,901.00000	1,799,000	12.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		6,950.00000	7,079,000	12.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		2,055.00000	1,948,000	12.31	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		6,615.00000	6,738,000	12.31	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		1,755.00000	1,657,000	12.26	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		7,297.00000	7,429,000	12.26	0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.89900	8.87300		12.50	0.00	0	12,965.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,486.00000	5,328,000	12.50	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		4,347.00000	4,424,000	12.50	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,732.00000	5,571,000	12.54	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		4,149.00000	4,223,000	12.54	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,246.00000	5,091,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		4,553.00000	4,633,000	12.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.99100	8.96400			0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Call		318.00000	79,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		758.00000	519,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		0.00000	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		124.00000	363,000		0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.53400	7.59400		4.25	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,096.00000	1,198,000	4.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		601.00000	512,000	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	7.80	Call		1,194.00000	1,302,000	4.26	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		541.00000	458,000	4.26	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,001.00000	1,097,000	4.23	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		664.00000	569,000	4.23	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.69300	7.75900		4.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		529.00000	581,000	4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		2,052.00000	1,908,000	4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		581.00000	636,000	4.02	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,953.00000	1,812,000	4.02	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		484.00000	532,000	3.99	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		2,158.00000	2,010,000	3.99	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.86500	7.93700		4.00	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,480.00000	1,579,000	3.94	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		1,307.00000	1,207,000	3.94	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,556.00000	1,658,000	3.95	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		1,245.00000	1,149,000	3.95	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,406.00000	1,502,000	3.92	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		1,370.00000	1,268,000	3.92	0.00	0	0.00
R201	On	02/02/2012	Bond Future			8.05200	8.13200			0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		299.00000	503,000		0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		0.00000	0,000		0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		426.00000	629,000		0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000		0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		173.00000	376,000		0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	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
R202	On	05/05/2011	Bond Future			0.41100	0.42900			0.00	0	10,089.00
R202	On	05/05/2011	Bond Future	2.05	Call		39,740.00000	40,260,000		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		40,768.00000	41,288,000		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		38,701.00000	39,222,000		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			8.27600	8.27200		7.25	0.00	0	516.00
R203	On	05/05/2011	Bond Future	8.25	Call		1,265.00000	1,229,000	7.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,372.00000	1,355,000	7.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		1,389.00000	1,352,000	7.17	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,253.00000	1,235,000	7.17	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		1,148.00000	1,113,000	7.14	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,499.00000	1,483,000	7.14	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.40900	8.40500		7.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		1,125.00000	1,103,000	6.93	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,042.00000	3,038,000	6.93	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,214.00000	1,190,000	6.95	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,892.00000	2,886,000	6.95	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		1,041.00000	1,019,000	6.90	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,197.00000	3,194,000	6.90	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.54900	8.54500		7.25	0.00	0	1,408.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,291.00000	2,268,000	7.13	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		2,494.00000	2,489,000	7.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future	8.55	Call		2,407.00000	2,384,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		2,385.00000	2,380,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		2,177.00000	2,155,000	7.11	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		2,605.00000	2,601,000	7.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.69700	8.69300			0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		245.00000	228,000		0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		460.00000	443,000		0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		30.00000	13,000		0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		0.00000	0,000		0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.42700	8.40800		8.50	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		1,819.00000	1,731,000	8.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,318.00000	1,334,000	8.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		1,974.00000	1,883,000	8.52	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,202.00000	1,215,000	8.52	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		1,671.00000	1,586,000	8.48	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,442.00000	1,461,000	8.48	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.55200	8.53200		8.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		1,046.00000	997,000	8.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		3,912.00000	3,969,000	8.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		1,134.00000	1,082,000	8.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		3,726.00000	3,780,000	8.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		963.00000	916,000	8.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/08/2011	Bond Future	7.95	Put		4,104.00000	4,162,000	8.11	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.67900	8.65800		8.25	0.00	0	1,871.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,990.00000	2,916,000	8.25	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		2,520.00000	2,554,000	8.25	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		3,131.00000	3,056,000	8.28	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		2,407.00000	2,440,000	8.28	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,845.00000	2,772,000	8.20	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		2,630.00000	2,665,000	8.20	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.80900	8.78700			0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		1,047.00000	938,000		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		1,291.00000	1,182,000		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		803.00000	694,000		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			7.11400	7.16400		3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,095.00000	1,172,000	3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		287.00000	243,000	3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,182.00000	1,262,000	3.26	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		255.00000	214,000	3.26	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,012.00000	1,085,000	3.24	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		324.00000	276,000	3.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.27800	7.33500		3.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		526.00000	566,000	3.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/08/2011	Bond Future	7.00	Put		1,265.00000	1,179,000	3.09	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		571.00000	613,000	3.11	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,199.00000	1,116,000	3.11	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		485.00000	523,000	3.08	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,335.00000	1,247,000	3.08	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.45500	7.51800		3.00	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,256.00000	1,323,000	2.95	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		797.00000	739,000	2.95	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,316.00000	1,385,000	2.96	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		759.00000	703,000	2.96	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,197.00000	1,263,000	2.94	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		837.00000	778,000	2.94	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.65900	7.73200			0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		471.00000	600,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		559.00000	688,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		383.00000	512,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000		0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.51200	8.48300		9.50	0.00	0	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		1,672.00000	1,554,000	9.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,574.00000	1,623,000	9.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		1,823.00000	1,701,000	9.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,438.00000	1,483,000	9.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/05/2011	Bond Future	8.45	Call		1,528.00000	1,415,000	9.39	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,719.00000	1,773,000	9.39	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.62900	8.59800		9.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,542.00000	1,456,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,520.00000	3,608,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,653.00000	1,563,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,344.00000	3,427,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,435.00000	1,353,000	9.50	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		3,702.00000	3,793,000	9.50	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.74300	8.71000		9.50	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		3,059.00000	2,947,000	9.38	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		2,841.00000	2,909,000	9.38	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		3,203.00000	3,089,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		2,714.00000	2,779,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,918.00000	2,809,000	9.36	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		2,973.00000	3,043,000	9.36	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.86000	8.82600			0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		917.00000	737,000		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		1,178.00000	998,000		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		655.00000	474,000		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			8.54900	8.52400		10.75	0.00	0	190.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2011	Bond Future	8.50	Call		1,654.00000	1,546,000	10.65	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,800.00000	1,844,000	10.65	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		1,807.00000	1,694,000	10.67	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,649.00000	1,688,000	10.67	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		1,509.00000	1,405,000	10.62	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,961.00000	2,009,000	10.62	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.65300	8.62700		10.50	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,553.00000	1,475,000	10.26	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		3,831.00000	3,907,000	10.26	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,668.00000	1,587,000	10.28	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		3,639.00000	3,713,000	10.28	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,444.00000	1,369,000	10.24	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		4,030.00000	4,109,000	10.24	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.75800	8.73100		10.75	0.00	0	5,591.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,186.00000	3,087,000	10.60	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		3,076.00000	3,133,000	10.60	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,338.00000	3,237,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		2,939.00000	2,994,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		3,038.00000	2,940,000	10.56	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		3,218.00000	3,277,000	10.56	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.86300	8.83600			0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		923.00000	770,000		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		1,201.00000	1,049,000		0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future	8.95	Call		643.00000	490,000		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			8.66500	8.64500		16.75	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		1,773.00000	1,658,000	16.59	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,970.00000	3,018,000	16.59	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		1,951.00000	1,831,000	16.62	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,732.00000	2,774,000	16.62	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		1,605.00000	1,495,000	16.55	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,222.00000	3,274,000	16.55	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.73300	8.71300		16.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		2,642.00000	2,541,000	16.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,387.00000	4,447,000	16.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		2,819.00000	2,715,000	16.35	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,149.00000	4,205,000	16.35	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		2,471.00000	2,374,000	16.27	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,635.00000	4,699,000	16.27	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		10,476.00000	10,318,000	17.61	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		530.00000	532,000	17.61	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.80100	8.78000		16.75	0.00	0	1,029.00
R209	On	03/11/2011	Bond Future	8.75	Call		4,120.00000	4,009,000	16.75	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		4,359.00000	4,414,000	16.75	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		4,318.00000	4,205,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		4,159.00000	4,213,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		3,927.00000	3,819,000	16.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future	8.70	Put		4,567.00000	4,625,000	16.71	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.86700	8.84600			0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		1,192.00000	1,027,000		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		1,572.00000	1,408,000		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		808.00000	644,000		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			1.63300	1.64200			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		2,741.00000	2,791,000		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		3,012.00000	3,062,000		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		2,470.00000	2,520,000		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			2.47700	2.49700			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		2,374.00000	2,184,000		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		1,888.00000	1,698,000		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		2,862.00000	2,672,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.75000	8.72500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Put		6,273.00000	6,478,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Put		5,818.00000	6,023,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Put		6,731.00000	6,936,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.82700	8.80200			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		6,871.00000	7,072,000		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		6,418.00000	6,620,000		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		7,327.00000	7,528,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.90500	8.87900			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		1,036.00000	1,242,000		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		632.00000	838,000		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		1,442.00000	1,649,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.98400	8.95700			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		336.00000	125,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		724.00000	513,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		55.00000	266,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			14,195.33000	14,183.44000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		5,834.00000	5,953,000	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		5,834.00000	5,953,000	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		5,835.00000	5,953,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		1.00000	0,000	2.00	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			14,387.00000	14,374.84000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		8,748.00000	8,870,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		8,748.00000	8,870,000		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		8,749.00000	8,870,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		1.00000	0,000		0.00	0	0.00
TRT1	On	05/05/2011	Index Future			341.66000	341.73500			0.00	0	100.00
TRT1	On	04/08/2011	Index Future			346.34300	346.41900			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.09200	1.09200		13.64	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		441.00000	437,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		21.00000	17,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		120.00000	110,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		200.00000	190,000	14.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO n 14/03/2011 Foreign Exchange Future	1.00	Call		924.00000	923,000	18.00	0.00	0	0.00
YUAN/FO n 14/03/2011 Foreign Exchange Future	1.00	Put		4.00000	3,000	18.00	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future			1.10870	1.10850		13.89	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.05	Call		697.00000	695,000	13.41	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.05	Put		112.00000	108,000	13.41	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.10	Call		387.00000	384,000	13.89	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.10	Put		302.00000	297,000	13.89	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.00	Call		1,114.00000	1,114,000	13.17	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.00	Put		29.00000	27,000	13.17	0.00	0	0.00
Total for Derivatives :							95,911,474.10	32,786	769,231.00

i-Bonds

CGR5 On 23/07/2011 Spot Bond			15.67900	15.67900			0.00	0	0.00
R155 On 31/08/2011 Spot Bond			5.77000	5.77000			0.00	0	0.00
R157 On 15/09/2015 Spot Bond			7.67500	7.68000			0.00	0	0.00
R186 On 21/12/2026 Spot Bond			8.64500	8.62000			0.00	0	0.00
R189 On 31/03/2013 Spot Bond			212.02025	211.99853			0.00	0	0.00
R197 On 07/12/2023 Spot Bond			226.27962	226.24825			0.00	0	0.00
R201 On 21/12/2014 Spot Bond			7.43500	7.49000			0.00	0	0.00
R202 On 07/12/2033 Spot Bond			2.76000	2.78000			0.00	0	0.00
R203 On 15/09/2017 Spot Bond			8.18500	8.18000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	21/12/2018	Spot Bond			8.34000	8.32000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.02000	7.06500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.43000	8.40000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.47500	8.45000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.61500	8.59500			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			2.17000	2.18000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.75000	2.77000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.00000	8.00000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										95,911,474.10	32,786	769,231.00