



Daily MTM Report

Daily summary for: 24/02/2011

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			7.07680	7.11790		13.49	24,358,345.60	3,442	236,268.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		1.00000	1,000	21.99	0.00	0	6,050.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		883.00000	924,000	21.99	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		1.00000	1,000	22.44	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		933.00000	974,000	22.44	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		1.00000	1,000	21.54	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		833.00000	874,000	21.54	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,382.00000	1,423,000	26.46	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		0.00000	0,000	26.46	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,382.00000	3,423,000	36.98	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	36.98	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		217.00000	249,000	15.73	0.00	0	2,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		35.00000	26,000	15.73	0.00	0	6,050.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,282.00000	1,323,000	25.57	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		0.00000	0,000	25.57	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		394.00000	431,000	17.52	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		12.00000	8,000	17.52	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		441.00000	479,000	17.97	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		9.00000	6,000	17.97	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		489.00000	528,000	18.41	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		7.00000	5,000	18.41	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		177.00000	207,000	15.28	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		45.00000	34,000	15.28	0.00	0	9,600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		79.00000	99,000	13.94	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		97.00000	76,000	13.94	0.00	0	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		302.00000	338,000	16.62	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		20.00000	15,000	16.62	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		108.00000	132,000	14.39	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		76.00000	59,000	14.39	0.00	0	600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		259.00000	292,000	16.18	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		27.00000	19,000	16.18	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		59.00000	45,000	14.84	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		141.00000	168,000	14.84	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		17.00000	20,000	14.97	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		285.00000	247,000	14.97	0.00	0	8,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Put		45.00000	53,000	13.86	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Call		163.00000	130,000	13.86	0.00	0	1,600.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.17310	7.21430		14.45	62,750,278.80	8,748	58,585.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		152.00000	139,000	15.94	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		388.00000	416,000	15.94	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		139.00000	128,000	16.19	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		425.00000	455,000	16.19	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		166.00000	152,000	15.69	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		352.00000	379,000	15.69	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		570.00000	535,000	14.75	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		56.00000	62,000	14.75	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Put		222.00000	244,000	14.70	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Call		236.00000	217,000	14.70	0.00	0	400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Put		155.00000	169,000	14.52	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Call		319.00000	292,000	14.52	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Put		848.00000	883,000	18.68	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Call		62.00000	56,000	18.68	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Put		670.00000	704,000	17.68	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		84.00000	77,000	17.68	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		252.00000	275,000	14.95	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		216.00000	198,000	14.95	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		198.00000	182,000	15.19	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		284.00000	309,000	15.19	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.27890	7.32020		14.77	2,110,881.00	290	12,432.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		140.00000	133,000	17.74	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		870.00000	904,000	17.74	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		133.00000	126,000	17.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		913.00000	947,000	17.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		148.00000	140,000	17.56	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		828.00000	861,000	17.56	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		665.00000	696,000	16.81	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		185.00000	175,000	16.81	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		297.00000	281,000	15.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		377.00000	402,000	15.32	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		0.00000	608,000	14.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		0.00000	129,000	14.76	1,290,000.00	10,000	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		0.00000	539,000	14.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		0.00000	160,000	14.76	1,600,000.00	10,000	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		0.00000	435,000	15.51	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		0.00000	264,000	15.51	2,640,000.00	10,000	10,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.38160	7.42240		15.03	0.00	0	420.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		434.00000	414,000	15.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		362.00000	382,000	15.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		410.00000	391,000	15.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		388.00000	409,000	15.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		459.00000	438,000	14.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		337.00000	356,000	14.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.49300	7.36300		15.28	2,075,561.00	277	277.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		0.00000	708,000	14.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		0.00000	251,000	14.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		0.00000	678,000	14.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		0.00000	271,000	14.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		0.00000	738,000	14.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		0.00000	231,000	14.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		0.00000	730,000	14.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		0.00000	237,000	14.76	237,000.00	1,000	1,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future			9.38780	9.42550		18.89	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,624.00000	1,604,000	18.68	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,399.00000	1,416,000	18.68	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,606.00000	1,586,000	18.74	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,431.00000	1,448,000	18.74	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,642.00000	1,622,000	18.63	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,367.00000	1,384,000	18.63	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future				7.07680	7.11790		13.49	14,153.60	2	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call			16,289.00000	13,021,000	13.86	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put			4,499.00000	5,341,000	13.86	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call			12,797.00000	9,851,000	13.49	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put			6,007.00000	7,171,000	13.49	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call			20,116.00000	16,591,000	14.23	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put			3,326.00000	3,911,000	14.23	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future				7.17310	7.21430		14.45	0.00	0	40.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			31,929.00000	29,187,000	14.52	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			15,499.00000	16,877,000	14.52	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			28,979.00000	26,368,000	14.48	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put			17,549.00000	19,058,000	14.48	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call			35,047.00000	32,179,000	14.55	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put			13,617.00000	14,869,000	14.55	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call			18,109.00000	16,606,000	15.44	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put			31,679.00000	34,296,000	15.44	0.00	0	60.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.44100	11.56020		13.55	2,402,610.00	210	30,632.00

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	11.80	Call		66.00000	41,000	15.55	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		306.00000	400,000	15.55	0.00	0	2,000.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		55.00000	34,000	15.84	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		345.00000	443,000	15.84	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		77.00000	48,000	15.27	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		267.00000	357,000	15.27	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		98.00000	142,000	13.55	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		208.00000	133,000	13.55	0.00	0	569.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		995.00000	1,112,000	19.85	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		5.00000	3,000	19.85	0.00	0	569.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		473.00000	579,000	16.70	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		33.00000	20,000	16.70	0.00	0	150.00
£ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		0.00000	0,000	24.98	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		3,560.00000	3,441,000	24.98	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		0.00000	0,000	32.42	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		4,260.00000	4,141,000	32.42	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.58380	11.70270		14.46	579,190.00	50	2,513.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		308.00000	265,000	15.03	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		455.00000	531,000	15.03	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		290.00000	250,000	15.15	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		487.00000	566,000	15.15	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		326.00000	282,000	14.92	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		423.00000	498,000	14.92	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Call		1,014.00000	913,000	14.31	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Put		61.00000	79,000	14.31	0.00	0	10.00

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	11.45	Put		249.00000	299,000	14.43	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		502.00000	433,000	14.43	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		445.00000	381,000	14.45	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		292.00000	347,000	14.45	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		273.00000	235,000	15.26	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		520.00000	601,000	15.26	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.73220	11.85080		14.68	0.00	0	2,507.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		695.00000	633,000	14.57	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		344.00000	401,000	14.57	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		666.00000	606,000	14.59	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		365.00000	424,000	14.59	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		724.00000	660,000	14.55	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		323.00000	378,000	14.55	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		612.00000	556,000	14.64	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		411.00000	474,000	14.64	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		418.00000	385,000	15.34	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		667.00000	753,000	15.34	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.87050	11.98720		14.73	0.00	0	87.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		792.00000	736,000	14.62	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		455.00000	516,000	14.62	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		765.00000	711,000	14.65	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		478.00000	541,000	14.65	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		820.00000	762,000	14.60	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		433.00000	492,000	14.60	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		544.00000	511,000	15.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		757.00000	841,000	15.29	0.00	0	250.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08660	0.08610		16.50	0.00	0	448.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		98.00000	116,000	17.52	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		188.00000	156,000	17.52	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		1.00000	1,000	21.02	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,091.00000	1,041,000	21.02	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		910.00000	960,000	17.47	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	17.47	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08780	0.08740		17.18	0.00	0	573.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		435.00000	458,000	15.77	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		195.00000	178,000	15.77	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		115.00000	121,000	18.93	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		875.00000	841,000	18.93	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,253.00000	1,291,000	16.28	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		13.00000	11,000	16.28	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.75630	9.77580		13.07	341,470.50	35	17,725.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		105.00000	96,000	13.40	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		129.00000	140,000	13.40	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		86.00000	78,000	13.73	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		160.00000	172,000	13.73	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		127.00000	116,000	13.07	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		101.00000	110,000	13.07	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		33.00000	37,000	14.72	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		309.00000	293,000	14.72	0.00	0	10,429.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		633.00000	652,000	17.36	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		9.00000	8,000	17.36	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		730.00000	749,000	18.02	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		6.00000	5,000	18.02	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		355.00000	371,000	15.38	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		31.00000	27,000	15.38	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		229.00000	214,000	14.06	0.00	0	500.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		53.00000	58,000	14.06	0.00	0	3,000.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Put		271.00000	286,000	14.72	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Call		47.00000	42,000	14.72	0.00	0	500.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.87620	9.89420		13.58	424,676.60	43	8,075.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		339.00000	331,000	13.59	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		245.00000	255,000	13.59	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		313.00000	305,000	13.58	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		269.00000	279,000	13.58	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		367.00000	358,000	13.60	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		223.00000	232,000	13.60	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.00080	10.01790		13.80	0.00	0	3,161.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		611.00000	604,000	13.71	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		243.00000	253,000	13.71	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		581.00000	574,000	13.73	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		263.00000	273,000	13.73	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		643.00000	635,000	13.70	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		225.00000	234,000	13.70	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.11800	10.13440		13.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		676.00000	666,000	13.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		342.00000	348,000	13.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		648.00000	638,000	13.70	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		364.00000	370,000	13.70	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		704.00000	695,000	13.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		320.00000	327,000	13.66	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			368.94300	371.12900			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			374.17100	376.38600			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			340.09100	341.49100			0.00	0	1,064.00
ALBI	On	04/08/2011	Index Future			344.91000	346.32800			0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.14140	7.10810		10.01	478,473.80	67	8,251.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		412.00000	444,000	15.55	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		4.00000	3,000	15.55	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		364.00000	396,000	14.93	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		6.00000	5,000	14.93	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		461.00000	494,000	16.17	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		3.00000	3,000	16.17	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.15500	7.11950		10.49	0.00	0	10,255.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		519.00000	551,000	13.81	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		50.00000	46,000	13.81	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		476.00000	507,000	13.48	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		57.00000	52,000	13.48	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		563.00000	596,000	14.15	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	13/06/2011	Foreign Exchange Future	6.60	Put		44.00000	41,000	14.15	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.16980	7.13460		10.67	0.00	0	5,840.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		579.00000	607,000	13.07	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		94.00000	87,000	13.07	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		538.00000	565,000	12.83	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		103.00000	95,000	12.83	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		620.00000	649,000	13.31	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		85.00000	79,000	13.31	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.02020	7.96910		12.36	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,179.00000	1,211,000	11.98	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		510.00000	491,000	11.98	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,151.00000	1,184,000	12.01	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		532.00000	514,000	12.01	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,206.00000	1,239,000	11.96	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		487.00000	469,000	11.96	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.20000	7.16400		12.75	0.00	0	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		155.00000	182,000	13.90	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		41.00000	32,000	13.90	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		120.00000	145,000	13.52	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		56.00000	45,000	13.52	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		194.00000	223,000	14.29	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		30.00000	23,000	14.29	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.28270	7.24530		11.66	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		415.00000	443,000	12.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		70.00000	60,000	12.61	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		377.00000	404,000	12.49	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		82.00000	71,000	12.49	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		455.00000	484,000	12.72	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		60.00000	51,000	12.72	0.00	0	0.00
CAN-DCon	28/02/2011	Can-Do Future			7.06480	7.10260		12.59	0.00	0	0.00
CAN-DCon	28/02/2011	Can-Do Future	7.15	Call		25.00000	12,000	13.87	0.00	0	20,000.00
CAN-DCon	28/02/2011	Can-Do Future	7.15	Put		72.00000	97,000	13.87	0.00	0	0.00
CAN-DCon	28/02/2011	Can-Do Future	7.20	Call		14.00000	6,000	14.51	0.00	0	0.00
CAN-DCon	28/02/2011	Can-Do Future	7.20	Put		111.00000	141,000	14.51	0.00	0	0.00
CAN-DCon	28/02/2011	Can-Do Future	7.10	Call		44.00000	24,000	13.23	0.00	0	0.00
CAN-DCon	28/02/2011	Can-Do Future	7.10	Put		41.00000	59,000	13.23	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.64060	7.61320		13.64	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		375.00000	400,000	16.62	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		12.00000	9,000	16.62	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		329.00000	354,000	16.25	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		16.00000	13,000	16.25	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		422.00000	448,000	17.00	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		9.00000	7,000	17.00	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.75160	7.72350		14.18	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		668.00000	691,000	14.49	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		45.00000	39,000	14.49	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		626.00000	649,000	14.47	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		53.00000	47,000	14.47	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		711.00000	735,000	14.51	0.00	0	0.00
CHF / R	On 13/06/2011	Foreign Exchange Future	7.05	Put		38.00000	33,000	14.51	0.00	0	0.00
CRD1	On 05/05/2011	Index Future			154.07100	154.23900			0.00	0	2.00
CRD1	On 04/08/2011	Index Future			156.18500	156.35400			0.00	0	0.00
GOVI	On 05/05/2011	GOVI			341.37400	342.65500			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		63,450.00000	76,260,000		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		63,550.00000	76,360,000		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		63,350.00000	76,160,000		0.00	0	0.00
GOVI	On 04/08/2011	GOVI			346.21100	347.50800			0.00	0	0.00
GOVI	On 04/08/2011	GOVI	348.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On 04/08/2011	GOVI	348.00	Put		4,920.00000	17,890,000		0.00	0	0.00
GOVI	On 04/08/2011	GOVI	348.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On 04/08/2011	GOVI	348.01	Put		5,020.00000	17,990,000		0.00	0	0.00
GOVI	On 04/08/2011	GOVI	347.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On 04/08/2011	GOVI	347.99	Put		4,820.00000	17,790,000		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			149.14100	149.18200			0.00	0	59.00
IGOV	On 04/08/2011	Index Future			151.25400	151.29500			0.00	0	0.00
ILBI	On 05/05/2011	Index Future			403.43800	403.55000			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	16/03/2011	Jibar Tradeable Future			5.62000	5.61000			0.00	0	6,040.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.68000	5.67000			0.00	0	2,000.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.73000	5.71000			0.00	0	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.77000	5.76000			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.84000	5.80000			0.00	1,000	2,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.92000	5.88000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			6.05000	6.01000			0.00	0	14,390.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.49000	6.44000			0.00	0	5,390.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.90000	6.83000			0.00	250	1,290.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.34000	7.24000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.76000	7.66000			0.00	0	44,510.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			8.15000	8.04000			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			332.79900	334.85000			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			337.51400	339.59300			0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.89000	7.88700		4.75	1,101,066.03	9	2,605.00
R157	On	05/05/2011	Bond Future	7.75	Call		757.00000	744,000	4.69	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,317.00000	1,316,000	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		846.00000	833,000	4.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,201.00000	1,200,000	4.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		673.00000	662,000	4.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,438.00000	1,439,000	4.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		597.00000	586,000	4.67	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,568.00000	1,569,000	4.67	0.00	0	0.00
R157	On	04/08/2011	Bond Future			8.05600	8.05300		4.75	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		675.00000	668,000	4.54	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,816.00000	2,821,000	4.54	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		736.00000	728,000	4.55	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,682.00000	2,685,000	4.55	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		618.00000	611,000	4.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,955.00000	2,960,000	4.53	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.23900	8.23500		4.75	0.00	0	3,694.00
R157	On	03/11/2011	Bond Future	8.25	Call		1,905.00000	1,894,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,851.00000	1,855,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,001.00000	1,990,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,768.00000	1,771,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,811.00000	1,800,000	4.73	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1,937.00000	1,940,000	4.73	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.43900	8.43500			0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		217.00000	204,000		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		384.00000	370,000		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		50.00000	37,000		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			9.01100	8.93500		12.50	0.00	0	18,980.00
R186	On	05/05/2011	Bond Future	8.75	Call		1,828.00000	1,544,000	12.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		3,535.00000	3,942,000	12.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		2,020.00000	1,716,000	12.53	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		3,262.00000	3,649,000	12.53	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		1,649.00000	1,384,000	12.47	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		3,824.00000	4,250,000	12.47	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		9,272.00000	9,903,000	12.11	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		243.00000	183,000	12.11	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			9.11500	9.03600		12.75	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,217.00000	1,052,000	12.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		8,581.00000	9,119,000	12.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,329.00000	1,154,000	12.31	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		8,204.00000	8,732,000	12.31	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		1,111.00000	957,000	12.26	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		8,967.00000	9,516,000	12.26	0.00	0	0.00
R186	On	03/11/2011	Bond Future			9.21800	9.13700		12.50	0.00	0	12,982.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,219.00000	3,878,000	12.50	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		5,429.00000	5,794,000	12.50	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,430.00000	4,079,000	12.54	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		5,196.00000	5,552,000	12.54	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,013.00000	3,683,000	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		5,669.00000	6,046,000	12.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future			9.32200	9.23700			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		2,063.00000	2,789,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		0.00000	0,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,623.00000	2,350,000		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		2,506.00000	3,232,000		0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.44800	7.55000		4.25	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,156.00000	1,365,000	4.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		521.00000	405,000	4.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,258.00000	1,477,000	4.26	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		465.00000	359,000	4.26	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,056.00000	1,255,000	4.23	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		579.00000	453,000	4.23	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.59800	7.71000		4.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		559.00000	668,000	4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,937.00000	1,712,000	4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		613.00000	729,000	4.02	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,840.00000	1,622,000	4.02	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		511.00000	614,000	3.99	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		2,040.00000	1,809,000	3.99	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.76200	7.88400		4.00	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,545.00000	1,732,000	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		1,226.00000	1,075,000	3.94	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,623.00000	1,815,000	3.95	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		1,166.00000	1,021,000	3.95	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,468.00000	1,650,000	3.92	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		1,286.00000	1,131,000	3.92	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.93900	8.07300			0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		449.00000	791,000		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		576.00000	917,000		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		323.00000	664,000		0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.42500	0.41100			0.00	0	10,089.00
R202	On	05/05/2011	Bond Future	2.05	Call		40,260.00000	39,855,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Call		41,288.00000	40,883,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Call		39,222.00000	38,817,000		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			8.45700	8.41100		7.25	0.00	0	516.00
R203	On	05/05/2011	Bond Future	8.25	Call		918.00000	821,000	7.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,698.00000	1,822,000	7.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		1,021.00000	918,000	7.17	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,558.00000	1,676,000	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		821.00000	732,000	7.14	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,845.00000	1,977,000	7.14	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.59900	8.55100		7.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		877.00000	807,000	6.93	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,473.00000	3,626,000	6.93	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		952.00000	878,000	6.95	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,309.00000	3,458,000	6.95	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		805.00000	740,000	6.90	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,641.00000	3,798,000	6.90	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.75000	8.70000		7.25	0.00	0	1,416.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,938.00000	1,834,000	7.13	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		2,834.00000	2,953,000	7.13	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,044.00000	1,937,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		2,715.00000	2,831,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,835.00000	1,735,000	7.11	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		2,957.00000	3,079,000	7.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.90900	8.85600			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		454.00000	680,000		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		240.00000	466,000		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		669.00000	896,000		0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.64400	8.57300		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		1,308.00000	1,127,000	8.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,703.00000	1,905,000	8.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		1,437.00000	1,246,000	8.52	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,561.00000	1,753,000	8.52	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		1,186.00000	1,016,000	8.48	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,853.00000	2,066,000	8.48	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.77900	8.70500		8.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		765.00000	668,000	8.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,541.00000	4,829,000	8.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		835.00000	732,000	8.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		4,337.00000	4,620,000	8.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		698.00000	608,000	8.11	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		4,748.00000	5,044,000	8.11	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.91700	8.83900		8.25	0.00	0	1,876.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,490.00000	2,297,000	8.25	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		2,942.00000	3,142,000	8.25	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,617.00000	2,419,000	8.28	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		2,815.00000	3,010,000	8.28	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,358.00000	2,172,000	8.20	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		3,064.00000	3,272,000	8.20	0.00	0	0.00
R204	On	02/02/2012	Bond Future			9.05900	8.97700			0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		112.00000	0,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		0.00000	288,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		356.00000	0,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		0.00000	44,000		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		0.00000	0,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		132.00000	532,000		0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.16700	7.22300		3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		979.00000	1,069,000	3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		314.00000	269,000	3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,062.00000	1,156,000	3.26	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		277.00000	236,000	3.26	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		899.00000	985,000	3.24	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		353.00000	304,000	3.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.33700	7.39900		3.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		464.00000	510,000	3.09	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,343.00000	1,253,000	3.09	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		506.00000	555,000	3.11	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,274.00000	1,187,000	3.11	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		427.00000	470,000	3.08	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,417.00000	1,324,000	3.08	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.52100	7.59100		3.00	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,164.00000	1,241,000	2.95	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		850.00000	788,000	2.95	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,222.00000	1,301,000	2.96	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		810.00000	750,000	2.96	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,108.00000	1,182,000	2.94	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		893.00000	828,000	2.94	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.73500	7.81400			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		327.00000	466,000		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		414.00000	553,000		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		239.00000	378,000		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			8.75000	8.64200		9.50	9,329,239.00	100	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		1,187.00000	935,000	9.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,000.00000	2,361,000	9.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		1,312.00000	1,042,000	9.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,838.00000	2,180,000	9.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		1,070.00000	836,000	9.39	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,172.00000	2,550,000	9.39	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.87600	8.76500		9.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,180.00000	988,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		4,089.00000	4,508,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,274.00000	1,071,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,895.00000	4,304,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,091.00000	910,000	9.50	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		4,288.00000	4,719,000	9.50	0.00	0	0.00
R207	On	03/11/2011	Bond Future			9.00100	8.88400		9.50	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,557.00000	2,263,000	9.38	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		3,282.00000	3,616,000	9.38	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,687.00000	2,384,000	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		3,141.00000	3,465,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,430.00000	2,146,000	9.36	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		3,428.00000	3,771,000	9.36	0.00	0	0.00
R207	On	02/02/2012	Bond Future			9.12900	9.00700			0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		37.00000	672,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		225.00000	0,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		0.00000	411,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		299.00000	934,000		0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.82700	8.71500		10.75	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		1,089.00000	841,000	10.65	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,388.00000	2,807,000	10.65	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		1,208.00000	942,000	10.67	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,203.00000	2,604,000	10.67	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		977.00000	748,000	10.62	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,582.00000	3,020,000	10.62	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.94100	8.82500		10.50	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,126.00000	930,000	10.26	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		4,571.00000	5,049,000	10.26	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,219.00000	1,011,000	10.28	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		4,357.00000	4,824,000	10.28	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,038.00000	853,000	10.24	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		4,791.00000	5,280,000	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			9.05800	8.93700		10.75	0.00	0	5,602.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,572.00000	2,261,000	10.60	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		3,647.00000	4,023,000	10.60	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,706.00000	2,385,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		3,492.00000	3,857,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,441.00000	2,140,000	10.56	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		3,806.00000	4,192,000	10.56	0.00	0	0.00
R208	On	02/02/2012	Bond Future			9.17500	9.04900			0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		273.00000	971,000		0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		6.00000	0,000		0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		0.00000	692,000		0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		553.00000	1,251,000		0.00	0	0.00
R209	On	05/05/2011	Bond Future			9.02400	8.90200		16.75	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		960.00000	700,000	16.59	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		4,206.00000	4,887,000	16.59	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		1,080.00000	796,000	16.62	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		3,910.00000	4,567,000	16.62	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		849.00000	613,000	16.55	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		4,515.00000	5,220,000	16.55	0.00	0	0.00
R209	On	04/08/2011	Bond Future			9.10300	8.97700		16.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,778.00000	1,459,000	16.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		5,599.00000	6,239,000	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		1,915.00000	1,579,000	16.35	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		5,321.00000	5,944,000	16.35	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		1,646.00000	1,345,000	16.27	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		5,886.00000	6,544,000	16.27	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		8,650.00000	7,849,000	17.61	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		780.00000	938,000	17.61	0.00	0	0.00
R209	On	03/11/2011	Bond Future			9.18100	9.05200		16.75	0.00	0	1,033.00
R209	On	03/11/2011	Bond Future	8.75	Call		3,069.00000	2,656,000	16.75	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		5,418.00000	5,973,000	16.75	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		3,235.00000	2,807,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		5,187.00000	5,727,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,909.00000	2,510,000	16.71	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		5,659.00000	6,228,000	16.71	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.25800	9.12500			0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		945.00000	1,929,000		0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		0.00000	0,000		0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		565.00000	1,549,000		0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		1,329.00000	2,313,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future			1.59500	1.59400			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		3,010.00000	3,004,000		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		3,280.00000	3,275,000		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		2,738.00000	2,732,000		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			2.45800	2.45800			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		2,003.00000	2,003,000		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		1,518.00000	1,518,000		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		2,491.00000	2,491,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			9.08300	8.98700			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		8,379.00000	9,131,000		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		7,924.00000	8,676,000		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		8,837.00000	9,589,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			9.17000	9.07100			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		9,000.00000	9,763,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		8,547.00000	9,310,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		9,456.00000	10,219,000		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			9.25900	9.15700			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		3,203.00000	3,976,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		2,799.00000	3,573,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		3,609.00000	4,383,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.34900	9.24300			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		1,859.00000	2,651,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		1,472.00000	2,263,000		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		2,250.00000	3,041,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			14,082.42000	14,127.27000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		5,273.00000	4,824,000	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		5,273.00000	4,824,000	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		5,273.00000	4,824,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			14,272.23000	14,318.78000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		8,188.00000	7,722,000		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		8,188.00000	7,722,000	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		8,188.00000	7,722,000	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000	0,000	0.00	0	0.00
TRT1	On	05/05/2011	Index Future			337.11300	338.36200		0.00	0	100.00
TRT1	On	04/08/2011	Index Future			341.73700	343.00300		0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.07650	1.08280	13.25	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		353.00000	298,000	13.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		25.00000	33,000	13.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		70.00000	49,000	14.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		242.00000	284,000	14.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		831.00000	769,000	17.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		3.00000	4,000	17.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.09340	1.09990	14.57	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		636.00000	584,000	13.77	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		137.00000	150,000	13.77	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		350.00000	316,000	14.57	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		351.00000	382,000	14.57	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		1,038.00000	978,000	13.63	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		39.00000	44,000	13.63	0	0.00
Total for Derivatives :									111,732,945.93	45,523	807,217.00

j-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900		0.00	0	0.00
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Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2011	Spot Bond			5.88500	5.88000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.79000	7.78500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.94000	8.86500			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			212.29284	212.10718			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			226.43653	226.40514			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.36000	7.45500			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.77500	2.76000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.36500	8.32000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.55500	8.48500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.07500	7.12500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.66500	8.56000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.75000	8.64000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.97000	8.85000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.74000	2.74000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.13000	2.13000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.73000	2.73000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213 On 28/02/2031 Spot Bond			8.00000	8.00000			0.00	0	0.00
Total for j-Bonds :							0.00	0	0.00
Grand Total:							111,732,945.93	45,523	807,217.00