



# Daily MTM Report

Daily summary for: 25/02/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 14/03/2011 Foreign Exchange Future			7.01040	7.07680		13.41	77,366,774.40	11,036	232,109.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		1.00000	0,000	22.42	0.00	0	6,050.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		924.00000	990,000	22.42	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		1.00000	0,000	22.87	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		974.00000	1,040,000	22.87	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		1.00000	0,000	21.97	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		874.00000	940,000	21.97	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,423.00000	1,490,000	26.92	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		0.00000	0,000	26.92	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,423.00000	3,490,000	37.41	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	37.41	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		249.00000	305,000	16.12	0.00	0	2,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		26.00000	15,000	16.12	0.00	0	6,050.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,323.00000	1,390,000	26.02	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		0.00000	0,000	26.02	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		431.00000	495,000	17.92	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		8.00000	5,000	17.92	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		479.00000	543,000	18.37	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		6.00000	3,000	18.37	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		528.00000	593,000	18.82	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		5.00000	3,000	18.82	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		207.00000	260,000	15.66	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		34.00000	20,000	15.66	0.00	0	9,600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		99.00000	139,000	14.31	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		76.00000	49,000	14.31	0.00	0	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		338.00000	398,000	17.02	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		15.00000	8,000	17.02	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		132.00000	177,000	14.76	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		59.00000	37,000	14.76	0.00	0	600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		292.00000	351,000	16.57	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		19.00000	11,000	16.57	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		45.00000	27,000	15.21	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		168.00000	217,000	15.21	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		20.00000	29,000	14.44	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		247.00000	189,000	14.44	0.00	0	8,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Put		53.00000	76,000	13.41	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Call		130.00000	86,000	13.41	0.00	0	1,600.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.10550	7.17310		14.33	53,333,883.00	7,506	62,071.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		139.00000	118,000	16.10	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		416.00000	463,000	16.10	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		128.00000	108,000	16.35	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		455.00000	503,000	16.35	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		152.00000	129,000	15.85	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		379.00000	424,000	15.85	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		535.00000	479,000	14.63	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		62.00000	74,000	14.63	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Put		244.00000	281,000	14.84	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Call		217.00000	186,000	14.84	0.00	0	400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Put		169.00000	195,000	14.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Call		292.00000	250,000	14.37	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Put		883.00000	943,000	18.87	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Call		56.00000	48,000	18.87	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Put		704.00000	760,000	17.86	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		77.00000	65,000	17.86	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		275.00000	315,000	15.09	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		198.00000	170,000	15.09	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		182.00000	155,000	15.34	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		309.00000	350,000	15.34	0.00	0	200.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		0.00000	219,000	14.33	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		0.00000	224,000	14.33	100,800.00	450	450.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.20980	7.27890		14.67	3,013,696.40	418	12,393.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		133.00000	117,000	17.82	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		904.00000	957,000	17.82	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		126.00000	111,000	18.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		947.00000	1,001,000	18.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		140.00000	124,000	17.63	0.00	0	3,000.00

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	8.00	Put		861.00000	914,000	17.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		696.00000	745,000	16.89	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		175.00000	155,000	16.89	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		281.00000	251,000	15.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		402.00000	441,000	15.41	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		608.00000	554,000	14.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		129.00000	144,000	14.59	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		539.00000	488,000	14.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		160.00000	178,000	14.61	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		435.00000	476,000	15.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		264.00000	236,000	15.60	0.00	0	10,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.31090	7.38160		14.86	0.00	0	420.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		414.00000	377,000	15.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		382.00000	416,000	15.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		391.00000	358,000	15.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		409.00000	447,000	15.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		438.00000	396,000	14.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		356.00000	385,000	14.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.42140	7.49300		15.13	2,055,727.80	277	277.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		708.00000	659,000	14.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		251.00000	274,000	14.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		678.00000	630,000	14.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		271.00000	295,000	14.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		738.00000	689,000	14.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		231.00000	254,000	14.76	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	19/03/2012	Foreign Exchange Future	7.00	Call		730.00000	680,000	14.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		237.00000	259,000	14.77	259,000.00	1,000	1,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.32260	9.38780		18.57	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,604.00000	1,546,000	18.45	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,416.00000	1,423,000	18.45	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,586.00000	1,529,000	18.51	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,448.00000	1,456,000	18.51	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,622.00000	1,563,000	18.40	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,384.00000	1,390,000	18.40	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future			7.01040	7.07680			13.41	21,031.20	3	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call			13,021.00000	8,620,000	13.41	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put			5,341.00000	7,580,000	13.41	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call			9,851.00000	6,559,000	13.86	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put			7,171.00000	10,519,000	13.86	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call			16,591.00000	11,634,000	13.75	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put			3,911.00000	5,594,000	13.75	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			7.10550	7.17310			14.33	0.00	0	40.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			29,187.00000	24,951,000	14.37	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			16,877.00000	19,401,000	14.37	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			26,368.00000	22,362,000	14.33	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put			19,058.00000	21,812,000	14.33	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call			32,179.00000	27,720,000	14.41	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put			14,869.00000	17,170,000	14.41	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call			16,606.00000	14,145,000	15.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		34,296.00000	38,595,000	15.59	0.00	0	60.00
£ / R	On 14/03/2011	Foreign Exchange Future			11.24620	11.44100		13.45	854,711.20	76	30,616.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Call		41.00000	18,000	16.78	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Put		400.00000	572,000	16.78	0.00	0	2,000.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Call		34.00000	15,000	17.08	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Put		443.00000	619,000	17.08	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Call		48.00000	21,000	16.48	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Put		357.00000	525,000	16.48	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Put		142.00000	268,000	14.66	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Call		133.00000	64,000	14.66	0.00	0	569.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Put		1,112.00000	1,306,000	21.32	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Call		3.00000	2,000	21.32	0.00	0	569.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Put		579.00000	763,000	17.99	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Call		20.00000	9,000	17.99	0.00	0	150.00
£ / R	On 14/03/2011	Foreign Exchange Future	8.00	Put		0.00000	0,000	18.82	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	8.00	Call		3,441.00000	3,246,000	18.82	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	7.30	Put		0.00000	0,000	18.82	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	7.30	Call		4,141.00000	3,946,000	18.82	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future			11.38640	11.58380		14.47	5,249,130.40	461	2,972.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		265.00000	202,000	15.51	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		531.00000	666,000	15.51	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		250.00000	190,000	15.62	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Put		566.00000	704,000	15.62	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Call		282.00000	215,000	15.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		498.00000	629,000	15.39	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Call		913.00000	754,000	14.43	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Put		79.00000	118,000	14.43	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		299.00000	394,000	14.59	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		433.00000	330,000	14.59	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		381.00000	293,000	14.82	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		347.00000	457,000	14.82	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		235.00000	178,000	15.74	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		601.00000	742,000	15.74	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.53240	11.73220		14.72	0.00	0	2,507.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		633.00000	524,000	14.70	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		401.00000	492,000	14.70	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		606.00000	500,000	14.72	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		424.00000	518,000	14.72	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		660.00000	548,000	14.69	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		378.00000	466,000	14.69	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		556.00000	461,000	14.91	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		474.00000	579,000	14.91	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		385.00000	319,000	15.77	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		753.00000	887,000	15.77	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.66980	11.87050		14.65	0.00	0	87.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		736.00000	624,000	14.65	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		516.00000	604,000	14.65	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		711.00000	604,000	14.73	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		541.00000	634,000	14.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		762.00000	648,000	14.63	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		492.00000	578,000	14.63	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		511.00000	435,000	15.55	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		841.00000	965,000	15.55	0.00	0	250.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08570	0.08660		16.15	857.00	10	458.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		116.00000	76,000	17.61	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		156.00000	206,000	17.61	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		1.00000	1,000	21.61	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,041.00000	1,131,000	21.61	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		960.00000	870,000	17.20	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	17.20	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08690	0.08780		17.42	0.00	0	573.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		458.00000	402,000	15.95	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		178.00000	212,000	15.95	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		121.00000	103,000	19.16	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		841.00000	913,000	19.16	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,291.00000	1,204,000	16.27	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		11.00000	14,000	16.27	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.62550	9.75630		12.63	3,205,291.50	333	17,584.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		96.00000	50,000	14.07	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		140.00000	225,000	14.07	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		78.00000	40,000	14.43	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		172.00000	265,000	14.43	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		116.00000	63,000	13.71	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		110.00000	188,000	13.71	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		37.00000	59,000	13.41	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		293.00000	184,000	13.41	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		652.00000	779,000	18.38	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		8.00000	4,000	18.38	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		749.00000	878,000	19.10	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		5.00000	3,000	19.10	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		371.00000	488,000	16.23	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		27.00000	13,000	16.23	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		214.00000	118,000	12.63	0.00	0	500.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		58.00000	93,000	12.63	0.00	0	3,000.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Put		286.00000	396,000	15.51	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Call		42.00000	21,000	15.51	0.00	0	500.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.74330	9.87620		13.36	29,229.90	3	8,078.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		331.00000	260,000	13.54	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		255.00000	317,000	13.54	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		305.00000	241,000	13.72	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		279.00000	348,000	13.72	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		358.00000	279,000	13.36	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		232.00000	286,000	13.36	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.86550	10.00080		13.53	98,655.00	10	3,161.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		604.00000	512,000	13.50	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		253.00000	297,000	13.50	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		574.00000	484,000	13.51	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		273.00000	319,000	13.51	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	9.60	Call		635.00000	540,000	13.50	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		234.00000	275,000	13.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.97980	10.11800		13.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		666.00000	578,000	13.56	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		348.00000	398,000	13.56	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		638.00000	552,000	13.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		370.00000	422,000	13.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		695.00000	604,000	13.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		327.00000	374,000	13.54	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			369.53100	368.94300			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			374.76900	374.17100			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			340.61000	340.09100			0.00	0	1,064.00
ALBI	On	04/08/2011	Index Future			345.43800	344.91000			0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.09850	7.14140		9.98	42,591.00	6	8,246.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		444.00000	402,000	14.92	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		3.00000	4,000	14.92	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		396.00000	353,000	14.31	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		5.00000	5,000	14.31	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		494.00000	451,000	15.54	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		3.00000	3,000	15.54	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.11200	7.15500		10.44	0.00	0	10,255.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		551.00000	512,000	13.56	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		46.00000	50,000	13.56	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	6.70	Call		507.00000	468,000	13.21	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		52.00000	56,000	13.21	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		596.00000	556,000	13.90	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		41.00000	44,000	13.90	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.12580	7.16980		10.59	0.00	0	5,840.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		607.00000	569,000	12.91	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		87.00000	93,000	12.91	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		565.00000	528,000	12.65	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		95.00000	102,000	12.65	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		649.00000	611,000	13.17	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		79.00000	85,000	13.17	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.01400	8.02020		12.34	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,211.00000	1,207,000	11.99	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		491.00000	493,000	11.99	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,184.00000	1,179,000	12.01	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		514.00000	515,000	12.01	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,239.00000	1,235,000	11.96	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		469.00000	471,000	11.96	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.14200	7.20000		11.77	0.00	0	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		182.00000	131,000	12.47	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		32.00000	39,000	12.47	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		145.00000	97,000	12.12	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		45.00000	55,000	12.12	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		223.00000	169,000	12.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		23.00000	27,000	12.82	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.22360	7.28270		11.36	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		443.00000	393,000	12.28	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		60.00000	69,000	12.28	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		404.00000	354,000	12.13	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		71.00000	80,000	12.13	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		484.00000	432,000	12.44	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		51.00000	58,000	12.44	0.00	0	0.00
CAN-DCon	28/02/2011	Can-Do Future			6.99860	7.06480		12.14	0.00	0	0.00
CAN-DCon	28/02/2011	Can-Do Future	7.15	Call		12.00000	2,000	14.16	0.00	0	20,000.00
CAN-DCon	28/02/2011	Can-Do Future	7.15	Put		97.00000	153,000	14.16	0.00	0	0.00
CAN-DCon	28/02/2011	Can-Do Future	7.20	Call		6.00000	1,000	14.83	0.00	0	0.00
CAN-DCon	28/02/2011	Can-Do Future	7.20	Put		141.00000	202,000	14.83	0.00	0	0.00
CAN-DCon	28/02/2011	Can-Do Future	7.10	Call		24.00000	5,000	13.48	0.00	0	0.00
CAN-DCon	28/02/2011	Can-Do Future	7.10	Put		59.00000	106,000	13.48	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.52610	7.64060		13.32	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		400.00000	292,000	15.22	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		9.00000	16,000	15.22	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		354.00000	248,000	14.84	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		13.00000	22,000	14.84	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		448.00000	337,000	15.60	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		7.00000	11,000	15.60	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.63460	7.75160		14.27	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		691.00000	591,000	14.52	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	13/06/2011	Foreign Exchange Future	7.10	Put		39.00000	56,000	14.52	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		649.00000	551,000	14.49	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		47.00000	66,000	14.49	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		735.00000	632,000	14.54	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		33.00000	47,000	14.54	0.00	0	0.00
CRD1 On	05/05/2011	Index Future			154.18900	154.07100			0.00	0	2.00
CRD1 On	04/08/2011	Index Future			156.30400	156.18500			0.00	0	0.00
GOVI On	05/05/2011	GOVI			341.88900	341.37400			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		76,260.00000	71,110,000		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		76,360.00000	71,210,000		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		76,160.00000	71,010,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI			346.73600	346.21100			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		17,890.00000	12,640,000		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		17,990.00000	12,740,000		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		17,790.00000	12,540,000		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			150.04800	149.14100			0.00	0	59.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	04/08/2011	Index Future			152.17500	151.25400			0.00	0	0.00
ILBI	On	05/05/2011	Index Future			405.75600	403.43800			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			5.61200	5.62000			0.00	0	6,040.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.65500	5.68000			0.00	0	2,000.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.69100	5.73000			0.00	0	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.73300	5.77000			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.79200	5.84000			0.00	0	2,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.86100	5.92000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.99200	6.05000			0.00	0	14,390.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.42800	6.49000			0.00	0	5,390.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.83200	6.90000			0.00	0	1,290.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.26700	7.34000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.67800	7.76000			0.00	0	44,510.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			8.09300	8.15000			0.00	0	490.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
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			333.34100	332.79900			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			338.06600	337.51400			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			7.86800	7.89000		4.75	0.00	0	2,605.00
R157	On	05/05/2011	Bond Future	7.75	Call		744.00000	775,000	4.69	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,316.00000	1,257,000	4.69	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		833.00000	867,000	4.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,200.00000	1,145,000	4.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		662.00000	690,000	4.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,439.00000	1,378,000	4.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		586.00000	611,000	4.67	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,569.00000	1,504,000	4.67	0.00	0	0.00
R157	On	04/08/2011	Bond Future			8.03200	8.05600		4.75	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		668.00000	691,000	4.54	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,821.00000	2,752,000	4.54	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		728.00000	753,000	4.55	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,685.00000	2,618,000	4.55	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		611.00000	632,000	4.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,960.00000	2,889,000	4.53	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.21300	8.23900		4.75	0.00	0	3,694.00
R157	On	03/11/2011	Bond Future	8.25	Call		1,894.00000	1,938,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,855.00000	1,805,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		1,990.00000	2,036,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,771.00000	1,724,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,800.00000	1,843,000	4.73	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1,940.00000	1,890,000	4.73	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.41000	8.43900			0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		204.00000	301,000		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	8.50	Put		0.00000	0,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		370.00000	468,000		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		37.00000	134,000		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			8.97900	9.01100		12.50	0.00	0	18,980.00
R186	On	05/05/2011	Bond Future	8.75	Call		1,544.00000	1,635,000	12.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		3,942.00000	3,743,000	12.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		1,716.00000	1,815,000	12.53	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		3,649.00000	3,458,000	12.53	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		1,384.00000	1,468,000	12.47	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		4,250.00000	4,044,000	12.47	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		9,903.00000	9,627,000	12.11	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		183.00000	197,000	12.11	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			9.08200	9.11500		12.75	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,052.00000	1,107,000	12.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		9,119.00000	8,881,000	12.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,154.00000	1,212,000	12.31	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		8,732.00000	8,497,000	12.31	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		957.00000	1,008,000	12.26	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		9,516.00000	9,274,000	12.26	0.00	0	0.00
R186	On	03/11/2011	Bond Future			9.18400	9.21800		12.50	0.00	0	12,982.00
R186	On	03/11/2011	Bond Future	9.00	Call		3,878.00000	4,005,000	12.50	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		5,794.00000	5,626,000	12.50	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	9.05	Call		4,079.00000	4,211,000	12.54	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		5,552.00000	5,388,000	12.54	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		3,683.00000	3,806,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		6,046.00000	5,873,000	12.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future			9.28600	9.32200			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		2,789.00000	2,483,000		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		2,350.00000	2,043,000		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		3,232.00000	2,925,000		0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.46800	7.44800		4.25	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,365.00000	1,316,000	4.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		405.00000	419,000	4.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,477.00000	1,426,000	4.26	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		359.00000	372,000	4.26	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,255.00000	1,208,000	4.23	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		453.00000	470,000	4.23	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.62000	7.59800		4.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		668.00000	642,000	4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,712.00000	1,752,000	4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		729.00000	701,000	4.02	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,622.00000	1,660,000	4.02	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		614.00000	589,000	3.99	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	04/08/2011	Bond Future	7.20	Put		1,809.00000	1,850,000	3.99	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.78600	7.76200		4.00	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,732.00000	1,691,000	3.94	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		1,075.00000	1,101,000	3.94	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,815.00000	1,773,000	3.95	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		1,021.00000	1,046,000	3.95	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,650.00000	1,610,000	3.92	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		1,131.00000	1,157,000	3.92	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.96500	7.93900			0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		791.00000	724,000		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		917.00000	851,000		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		664.00000	598,000		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			0.35600	0.42500			0.00	0	10,089.00
R202	On	05/05/2011	Bond Future	2.05	Call		39,855.00000	41,862,000		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		40,883.00000	42,890,000		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		38,817.00000	40,824,000		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			8.43400	8.45700		7.25	0.00	0	516.00
R203	On	05/05/2011	Bond Future	8.25	Call		821.00000	856,000	7.16	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	8.25	Put		1,822.00000	1,747,000	7.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		918.00000	955,000	7.17	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,676.00000	1,603,000	7.17	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		732.00000	763,000	7.14	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,977.00000	1,897,000	7.14	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.57600	8.59900		7.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		807.00000	832,000	6.93	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,626.00000	3,544,000	6.93	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		878.00000	905,000	6.95	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,458.00000	3,378,000	6.95	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		740.00000	763,000	6.90	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,798.00000	3,715,000	6.90	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.72500	8.75000		7.25	0.00	0	1,416.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,834.00000	1,879,000	7.13	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		2,953.00000	2,887,000	7.13	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		1,937.00000	1,983,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		2,831.00000	2,766,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,735.00000	1,778,000	7.11	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		3,079.00000	3,011,000	7.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.88300	8.90900			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		680.00000	569,000		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		466.00000	355,000		0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/02/2012	Bond Future	8.70	Put		896.00000	785,000		0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.61700	8.64400		8.50	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		1,127.00000	1,179,000	8.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,905.00000	1,811,000	8.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		1,246.00000	1,302,000	8.52	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,753.00000	1,664,000	8.52	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		1,016.00000	1,064,000	8.48	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		2,066.00000	1,968,000	8.48	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.75100	8.77900		8.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		668.00000	696,000	8.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,829.00000	4,712,000	8.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		732.00000	763,000	8.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		4,620.00000	4,505,000	8.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		608.00000	634,000	8.11	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		5,044.00000	4,925,000	8.11	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.88700	8.91700		8.25	0.00	0	1,876.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,297.00000	2,363,000	8.25	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		3,142.00000	3,057,000	8.25	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,419.00000	2,486,000	8.28	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		3,010.00000	2,926,000	8.28	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,172.00000	2,235,000	8.20	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		3,272.00000	3,184,000	8.20	0.00	0	0.00
R204	On	02/02/2012	Bond Future			9.02700	9.05900			0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	9.00	Put		288.00000	132,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		0.00000	112,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		44.00000	0,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		532.00000	376,000		0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.17100	7.16700		3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,069.00000	1,058,000	3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		269.00000	267,000	3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,156.00000	1,146,000	3.26	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		236.00000	236,000	3.26	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		985.00000	975,000	3.24	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		304.00000	304,000	3.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.34100	7.33700		3.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		510.00000	504,000	3.09	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,253.00000	1,256,000	3.09	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		555.00000	549,000	3.11	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,187.00000	1,190,000	3.11	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		470.00000	464,000	3.08	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,324.00000	1,327,000	3.08	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.52600	7.52100		3.00	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,241.00000	1,233,000	2.95	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		788.00000	790,000	2.95	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,301.00000	1,293,000	2.96	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		750.00000	752,000	2.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future	7.70	Call		1,182.00000	1,175,000	2.94	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		828.00000	831,000	2.94	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.74000	7.73500			0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		466.00000	457,000		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		553.00000	545,000		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		378.00000	369,000		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			8.70700	8.75000		9.50	0.00	0	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		935.00000	1,016,000	9.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,361.00000	2,199,000	9.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		1,042.00000	1,130,000	9.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		2,180.00000	2,025,000	9.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		836.00000	910,000	9.39	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,550.00000	2,381,000	9.39	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.83200	8.87600		9.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		988.00000	1,053,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		4,508.00000	4,331,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,071.00000	1,140,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		4,304.00000	4,131,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		910.00000	970,000	9.50	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		4,719.00000	4,537,000	9.50	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.95400	9.00100		9.50	0.00	0	600.00

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	8.75	Call		2,263.00000	2,370,000	9.38	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		3,616.00000	3,471,000	9.38	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,384.00000	2,495,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		3,465.00000	3,325,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,146.00000	2,249,000	9.36	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		3,771.00000	3,623,000	9.36	0.00	0	0.00
R207	On	02/02/2012	Bond Future			9.08100	9.12900			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		672.00000	423,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		0.00000	0,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		411.00000	162,000		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		934.00000	685,000		0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.80500	8.82700		10.75	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		841.00000	873,000	10.65	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,807.00000	2,709,000	10.65	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		942.00000	977,000	10.67	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,604.00000	2,508,000	10.67	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		748.00000	777,000	10.62	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		3,020.00000	2,918,000	10.62	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.91900	8.94100		10.50	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		930.00000	957,000	10.26	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		5,049.00000	4,949,000	10.26	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,011.00000	1,040,000	10.28	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	04/08/2011	Bond Future	8.30	Put		4,824.00000	4,725,000	10.28	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		853.00000	879,000	10.24	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		5,280.00000	5,179,000	10.24	0.00	0	0.00
R208	On	03/11/2011	Bond Future			9.03400	9.05800		10.75	0.00	0	5,602.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,261.00000	2,313,000	10.60	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		4,023.00000	3,939,000	10.60	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,385.00000	2,439,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		3,857.00000	3,776,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,140.00000	2,191,000	10.56	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		4,192.00000	4,107,000	10.56	0.00	0	0.00
R208	On	02/02/2012	Bond Future			9.15100	9.17500			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		971.00000	838,000		0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		0.00000	0,000		0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		692.00000	560,000		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		1,251.00000	1,118,000		0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.98300	9.02400		16.75	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		700.00000	764,000	16.59	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		4,887.00000	4,637,000	16.59	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		796.00000	867,000	16.62	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		4,567.00000	4,324,000	16.62	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		613.00000	670,000	16.55	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		5,220.00000	4,963,000	16.55	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			9.06000	9.10300		16.50	0.00	0	0.00
R209	On	04/08/2011	8.50	Call		1,459.00000	1,551,000	16.31	0.00	0	0.00
R209	On	04/08/2011	8.50	Put		6,239.00000	6,006,000	16.31	0.00	0	0.00
R209	On	04/08/2011	8.55	Call		1,579.00000	1,676,000	16.35	0.00	0	0.00
R209	On	04/08/2011	8.55	Put		5,944.00000	5,716,000	16.35	0.00	0	0.00
R209	On	04/08/2011	8.45	Call		1,345.00000	1,431,000	16.27	0.00	0	0.00
R209	On	04/08/2011	8.45	Put		6,544.00000	6,305,000	16.27	0.00	0	0.00
R209	On	04/08/2011	10.10	Call		7,849.00000	8,108,000	17.61	0.00	0	0.00
R209	On	04/08/2011	10.10	Put		938.00000	872,000	17.61	0.00	0	0.00
R209	On	03/11/2011			9.13700	9.18100		16.75	0.00	0	1,033.00
R209	On	03/11/2011	8.75	Call		2,656.00000	2,781,000	16.75	0.00	0	0.00
R209	On	03/11/2011	8.75	Put		5,973.00000	5,770,000	16.75	0.00	0	0.00
R209	On	03/11/2011	8.80	Call		2,807.00000	2,937,000	16.79	0.00	0	0.00
R209	On	03/11/2011	8.80	Put		5,727.00000	5,529,000	16.79	0.00	0	0.00
R209	On	03/11/2011	8.70	Call		2,510.00000	2,631,000	16.71	0.00	0	0.00
R209	On	03/11/2011	8.70	Put		6,228.00000	6,021,000	16.71	0.00	0	0.00
R209	On	02/02/2012			9.21200	9.25800			0.00	0	0.00
R209	On	02/02/2012	9.00	Call		0.00000	0,000		0.00	0	0.00
R209	On	02/02/2012	9.00	Put		1,929.00000	1,591,000		0.00	0	0.00
R209	On	02/02/2012	9.05	Call		0.00000	0,000		0.00	0	0.00
R209	On	02/02/2012	9.05	Put		1,549.00000	1,211,000		0.00	0	0.00
R209	On	02/02/2012	8.95	Call		0.00000	0,000		0.00	0	0.00
R209	On	02/02/2012	8.95	Put		2,313.00000	1,975,000		0.00	0	0.00
R211	On	05/05/2011			1.58600	1.59500			0.00	0	539.00

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	2.14	Call		3,004.00000	3,054,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.14	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.19	Call		3,275.00000	3,325,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.19	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.09	Call		2,732.00000	2,783,000		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			2.43800	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	1,812,000		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	1,327,000		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	2,301,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			9.03100	9.08300			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		9,131.00000	8,725,000		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		8,676.00000	8,270,000		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		9,589.00000	9,183,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			9.11700	9.17000			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		9,763.00000	9,356,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/08/2011	Bond Future	8.05	Put		9,310.00000	8,903,000		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		10,219.00000	9,812,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.20400	9.25900			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		3,976.00000	3,561,000		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		3,573.00000	3,157,000		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		4,383.00000	3,967,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.29200	9.34900			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		2,651.00000	2,227,000		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		2,263.00000	1,839,000		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		3,041.00000	2,617,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,917.44000	14,082.42000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		4,824.00000	3,174,000	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		4,824.00000	3,174,000	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		4,824.00000	3,175,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		0.00000	1,000	2.00	0.00	0	0.00

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			14,103.87000	14,272.23000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		7,722.00000	6,039,000		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		7,722.00000	6,039,000		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		7,722.00000	6,039,000		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			337.64900	337.11300			0.00	0	100.00
TRT1	On	04/08/2011	Index Future			342.28200	341.73700			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.06680	1.07650		13.17	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		298.00000	221,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		33.00000	53,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		49.00000	32,000	15.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		284.00000	364,000	15.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		769.00000	674,000	17.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		4.00000	6,000	17.00	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.08320	1.09340		14.67	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		584.00000	511,000	13.71	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		150.00000	179,000	13.71	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		316.00000	270,000	14.67	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		382.00000	438,000	14.67	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		978.00000	886,000	13.55	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		44.00000	54,000	13.55	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for Derivatives :</b>							<b>145,631,378.80</b>	<b>21,589</b>	<b>807,265.00</b>
<b><u>j-Bonds</u></b>									
CGR5	On	23/07/2011	Spot Bond	15.67900	15.67900		0.00	0	0.00
R155	On	31/08/2011	Spot Bond	5.87000	5.88500		0.00	0	0.00
R157	On	15/09/2015	Spot Bond	7.77000	7.79000		0.00	0	0.00
R186	On	21/12/2026	Spot Bond	8.91000	8.94000		0.00	0	0.00
R189	On	31/03/2013	Spot Bond	212.31306	212.29284		0.00	0	0.00
R197	On	07/12/2023	Spot Bond	228.21040	226.43653		0.00	0	0.00
R201	On	21/12/2014	Spot Bond	7.38000	7.36000		0.00	0	0.00
R202	On	07/12/2033	Spot Bond	2.70000	2.77500		0.00	0	0.00
R203	On	15/09/2017	Spot Bond	8.34500	8.36500		0.00	0	0.00
R204	On	21/12/2018	Spot Bond	8.53000	8.55500		0.00	0	0.00
R206	On	15/01/2014	Spot Bond	7.08000	7.07500		0.00	0	0.00
R207	On	15/01/2020	Spot Bond	8.62500	8.66500		0.00	0	0.00
R208	On	31/03/2021	Spot Bond	8.73000	8.75000		0.00	0	0.00
R209	On	31/03/2036	Spot Bond	8.93000	8.97000		0.00	0	0.00
R210	On	31/03/2028	Spot Bond	2.66000	2.74000		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	31/01/2017	Spot Bond			2.12000	2.13000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.71000	2.73000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.00000	8.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>										<b>145,631,378.80</b>	<b>21,589</b>	<b>807,265.00</b>