

Daily MTM Report

Daily summary for: 17/03/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 13/06/2011 Foreign Exchange Future			7.16000	7.06410		14.25	175,964,160.00	24,576	393,419.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		88.00000	111,000	15.87	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		474.00000	401,000	15.87	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		80.00000	100,000	16.14	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		516.00000	440,000	16.14	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		97.00000	123,000	15.60	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		433.00000	363,000	15.60	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		432.00000	510,000	14.86	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		68.00000	50,000	14.86	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		283.00000	225,000	14.52	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		147.00000	185,000	14.52	0.00	0	2,190.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		188.00000	150,000	14.38	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		202.00000	260,000	14.38	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		968.00000	879,000	18.85	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		32.00000	39,000	18.85	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		781.00000	696,000	17.76	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	13/06/2011	Foreign Exchange Future	7.80	Call		45.00000	56,000	17.76	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		319.00000	257,000	14.79	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		133.00000	167,000	14.79	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		120.00000	150,000	15.06	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		356.00000	290,000	15.06	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		218.00000	171,000	14.31	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		182.00000	231,000	14.31	0.00	0	650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		165.00000	130,000	14.45	390,000.00	3,000	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		229.00000	290,000	14.45	0.00	0	150.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.26470	7.16630		14.91	4,925,466.60	678	54,521.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		104.00000	120,000	18.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		988.00000	905,000	18.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		98.00000	113,000	18.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,032.00000	948,000	18.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		110.00000	126,000	17.89	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		944.00000	861,000	17.89	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		772.00000	694,000	17.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		138.00000	159,000	17.09	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		225.00000	260,000	15.50	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		459.00000	395,000	15.50	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		514.00000	585,000	14.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		148.00000	120,000	14.83	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		449.00000	516,000	14.85	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		183.00000	151,000	14.85	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		495.00000	429,000	15.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		211.00000	244,000	15.70	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		609.00000	538,000	16.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		175.00000	203,000	16.30	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		584.00000	659,000	14.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		118.00000	94,000	14.81	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.36510	7.26480		15.20	0.00	0	2,082.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		350.00000	396,000	15.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		435.00000	381,000	15.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		333.00000	377,000	15.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		468.00000	412,000	15.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		368.00000	420,000	15.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		403.00000	355,000	15.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.47610	7.37240		15.47	0.00	0	277.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		626.00000	694,000	15.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		290.00000	254,000	15.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		598.00000	664,000	15.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		312.00000	274,000	15.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		655.00000	725,000	15.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		269.00000	235,000	15.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		647.00000	716,000	15.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		275.00000	240,000	15.11	0.00	0	1,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.39790	9.29970		18.65	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,539.00000	1,579,000	18.41	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,439.00000	1,381,000	18.41	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,522.00000	1,562,000	18.47	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	14/12/2015	Foreign Exchange Future	9.25	Put		1,472.00000	1,414,000	18.47	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,555.00000	1,596,000	18.35	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,405.00000	1,348,000	18.35	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future				7.16000	7.06410		14.25	0.00	0	280.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			20,187.00000	25,992,000	14.38	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			18,777.00000	14,992,000	14.38	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			18,182.00000	23,132,000	14.31	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put			21,772.00000	17,132,000	14.31	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call			22,911.00000	29,044,000	14.45	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put			16,501.00000	13,044,000	14.45	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call			10,790.00000	13,584,000	15.33	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put			39,380.00000	32,584,000	15.33	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future				7.26470	7.16630		14.91	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			33,588.00000	39,366,000	14.88	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			26,958.00000	22,896,000	14.88	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call			31,079.00000	36,625,000	14.89	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put			29,449.00000	25,155,000	14.89	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call			36,230.00000	42,238,000	14.87	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put			24,600.00000	20,768,000	14.87	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.53040	11.33080		14.09	4,935,011.20	428	16,568.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call			138.00000	14.76	202,000	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put			657.00000	14.76	522,000	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call			128.00000	14.88	188,000	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put			697.00000	14.88	558,000	0	0.00

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£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		150.00000	217,000	14.65	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		619.00000	487,000	14.65	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Call		671.00000	837,000	13.65	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Put		90.00000	57,000	13.65	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		374.00000	278,000	14.03	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		255.00000	358,000	14.03	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		220.00000	309,000	14.09	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		439.00000	329,000	14.09	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		118.00000	175,000	14.99	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		737.00000	595,000	14.99	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.68110	11.47850		14.83	116,811.00	10	17,746.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		466.00000	581,000	14.71	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		488.00000	400,000	14.71	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		446.00000	556,000	14.74	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		518.00000	425,000	14.74	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		487.00000	608,000	14.68	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		459.00000	377,000	14.68	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		408.00000	507,000	14.80	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		580.00000	476,000	14.80	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		274.00000	343,000	15.56	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		896.00000	762,000	15.56	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.82190	11.61790		14.68	0.00	0	452.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		581.00000	685,000	14.60	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		613.00000	513,000	14.60	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		561.00000	660,000	14.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		643.00000	538,000	14.63	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		601.00000	710,000	14.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		583.00000	488,000	14.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		397.00000	467,000	15.31	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		979.00000	845,000	15.31	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.09110	0.08770			118,976.60	1,306	1,408.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		432.00000	681,000	15.97	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		162.00000	71,000	15.97	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		101.00000	183,000	18.86	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		831.00000	573,000	18.86	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,278.00000	1,614,000	17.97	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		8.00000	4,000	17.97	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09250	0.08910			6,475.00	70	70.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		1,000.00000	1,294,000	15.70	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		90.00000	44,000	15.70	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		425.00000	591,000	17.53	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		515.00000	341,000	17.53	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,919.00000	2,256,000	18.26	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		9.00000	6,000	18.26	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			10.01430	9.83250			230,328.90	23	15,042.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		270.00000	382,000	13.45	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		238.00000	168,000	13.45	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		246.00000	352,000	13.47	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		264.00000	188,000	13.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		296.00000	413,000	13.43	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		214.00000	149,000	13.43	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.13940	9.95460		14.09	0.00	0	14,009.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		555.00000	681,000	13.78	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		250.00000	192,000	13.78	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		526.00000	648,000	13.81	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		271.00000	209,000	13.81	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		586.00000	714,000	13.75	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		231.00000	175,000	13.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.25540	10.06790		14.25	0.00	0	300.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		627.00000	748,000	13.97	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		359.00000	293,000	13.97	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		600.00000	718,000	14.00	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		382.00000	313,000	14.00	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		656.00000	778,000	13.93	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		338.00000	273,000	13.93	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			366.92800	368.29100			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			372.16000	373.54100			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			338.67500	339.79400			10,160,250.00	3	1,061.00
ALBI	On	04/08/2011	Index Future			343.50400	344.63800			0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future			7.07560	6.97560		14.42	0.00	0	524,280.00
ANY DA	On	18/03/2011	Can-Do Future	6.85	Call		127.00000	226,000	14.84	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	6.85	Put		1.00000	0,000	14.84	0.00	0	0.00

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ANY DAOn	18/03/2011	Can-Do Future	6.90	Call		81.00000	176,000	14.73	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	6.90	Put		5.00000	0,000	14.73	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	6.80	Call		176.00000	276,000	14.94	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	6.80	Put		0.00000	0,000	14.94	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future			10.02660	9.84520		18.46	0.00	0	7,857.00
ANY DAOn	18/03/2011	Can-Do Future	9.60	Call		246.00000	427,000	18.84	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	9.60	Put		1.00000	0,000	18.84	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	9.65	Call		197.00000	377,000	18.80	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	9.65	Put		2.00000	0,000	18.80	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	9.55	Call		295.00000	477,000	18.89	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	9.55	Put		0.00000	0,000	18.89	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future			6.97550	6.91960		10.53	348,775.00	50	13,535.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		333.00000	378,000	12.55	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		63.00000	53,000	12.55	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		293.00000	337,000	12.21	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		73.00000	62,000	12.21	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		374.00000	421,000	12.89	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		54.00000	46,000	12.89	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			6.99340	6.93700		11.21	699,340.00	100	8,370.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		414.00000	457,000	12.79	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		127.00000	114,000	12.79	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		377.00000	419,000	12.56	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		140.00000	126,000	12.56	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		452.00000	496,000	13.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		115.00000	103,000	13.01	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.01230	6.65000		11.26	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		0.00000	502,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		0.00000	140,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		0.00000	469,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		0.00000	157,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		0.00000	536,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		0.00000	124,000	12.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.84320	7.78110		12.61	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,090.00000	1,127,000	12.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		609.00000	584,000	12.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,065.00000	1,100,000	12.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		634.00000	607,000	12.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,117.00000	1,155,000	12.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		586.00000	562,000	12.62	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.25010	7.15060		11.71	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		329.00000	407,000	12.99	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		78.00000	57,000	12.99	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		293.00000	367,000	12.81	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		92.00000	67,000	12.81	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		367.00000	448,000	13.17	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		66.00000	48,000	13.17	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.33930	7.23680		11.49	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		227.00000	288,000	11.58	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	19/09/2011	Foreign Exchange Future		7.25	Put		240.00000	199,000	11.58	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future		7.30	Call		207.00000	260,000	11.53	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future		7.30	Put		270.00000	221,000	11.53	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future		7.20	Call		253.00000	317,000	11.62	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future		7.20	Put		216.00000	178,000	11.62	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future				7.96720	7.72170		14.07	7,170,480.00	900	900.00
CHF / ROn	13/06/2011	Foreign Exchange Future		7.10	Call		656.00000	880,000	14.83	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future		7.10	Put		34.00000	13,000	14.83	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future		7.15	Call		612.00000	834,000	14.78	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future		7.15	Put		40.00000	17,000	14.78	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future		7.05	Call		700.00000	928,000	14.87	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future		7.05	Put		28.00000	11,000	14.87	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future				8.09090	7.84060		14.56	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.65	Call		418.00000	581,000	13.96	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.65	Put		227.00000	140,000	13.96	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.70	Call		391.00000	549,000	14.03	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.70	Put		250.00000	158,000	14.03	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.60	Call		446.00000	616,000	13.90	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.60	Put		205.00000	125,000	13.90	0.00	0	0.00
CRD1 On	05/05/2011	Index Future				154.03300	154.31100			0.00	0	2.00
CRD1 On	04/08/2011	Index Future				156.15300	156.43400			0.00	0	0.00
GOVI On	05/05/2011	GOVI				339.94900	341.03800			0.00	0	209.00
GOVI On	05/05/2011	GOVI		349.00	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
GOVI	On	05/05/2011	GOVI	349.00	Put		79,620.00000	90,510,000		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		79,720.00000	90,610,000		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		79,520.00000	90,410,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI			344.79600	345.89900			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		21,010.00000	32,040,000		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		21,110.00000	32,140,000		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		20,910.00000	31,940,000		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			150.36100	150.50900			0.00	0	61.00
IGOV	On	04/08/2011	Index Future			152.50500	152.65400			0.00	0	0.00
ILBI	On	05/05/2011	Index Future			406.77100	407.13700			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn	20/04/2011	Jibar Tradeable Future			5.61200	5.59100				0.00	0	2,001.00
JIBAR FOn	18/05/2011	Jibar Tradeable Future			5.64100	5.63100				0.00	0	3,001.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.66900	5.64900				0.00	0	3,890.00
JIBAR FOn	20/07/2011	Jibar Tradeable Future			5.71700	5.68800				0.00	0	2,000.00
JIBAR FOn	17/08/2011	Jibar Tradeable Future			5.80100	5.75300				0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.86600	5.83200				0.00	0	14,390.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.45600	6.39600				0.00	0	5,390.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			7.01200	6.95400				0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			7.53900	7.46300				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			7.95200	7.86600				0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			8.33200	8.26000				0.00	0	513.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			8.71000	6.26600				0.00	0	0.00
JN02	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			331.44100	332.71700			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			336.16700	337.46000			0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.97100	7.90500		4.50	0.00	0	2,405.00
R157	On	05/05/2011	Bond Future	7.75	Call		526.00000	424,000	4.44	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,159.00000	1,326,000	4.44	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		609.00000	496,000	4.45	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,038.00000	1,193,000	4.45	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		452.00000	360,000	4.43	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,290.00000	1,467,000	4.43	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		385.00000	303,000	4.42	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,429.00000	1,615,000	4.42	0.00	0	0.00
R157	On	04/08/2011	Bond Future			8.14000	8.06900		4.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.50	Call		530.00000	458,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,733.00000	2,932,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		585.00000	508,000	4.38	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,592.00000	2,786,000	4.38	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		479.00000	413,000	4.36	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,878.00000	3,083,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.33000	8.25300		4.75	0.00	0	3,694.00
R157	On	03/11/2011	Bond Future	8.25	Call		1,792.00000	1,652,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,803.00000	1,938,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		1,887.00000	1,743,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,719.00000	1,850,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,700.00000	1,564,000	4.74	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1,890.00000	2,030,000	4.74	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.54100	8.45700		4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,223.00000	2,077,000	4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		2,079.00000	2,214,000	4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,315.00000	2,165,000	4.77	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		2,005.00000	2,135,000	4.77	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,134.00000	1,992,000	4.74	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		2,157.00000	2,296,000	4.74	0.00	0	0.00
R186	On	05/05/2011	Bond Future			9.02900	8.97400		12.25	0.00	0	28,849.00
R186	On	05/05/2011	Bond Future	8.75	Call		1,235.00000	1,047,000	12.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		3,297.00000	3,607,000	12.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		1,405.00000	1,200,000	12.15	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	05/05/2011	Bond Future	8.80	Put		3,002.00000	3,295,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		1,080.00000	909,000	12.10	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		3,610.00000	3,937,000	12.10	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		9,466.00000	9,943,000	11.83	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		82.00000	61,000	11.83	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			9.13300	9.07600		12.75	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		969.00000	861,000	12.36	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		8,690.00000	9,088,000	12.36	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,067.00000	951,000	12.38	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		8,299.00000	8,688,000	12.38	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		878.00000	777,000	12.33	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		9,091.00000	9,496,000	12.33	0.00	0	0.00
R186	On	03/11/2011	Bond Future			9.23700	9.17800		12.75	0.00	0	12,982.00
R186	On	03/11/2011	Bond Future	9.00	Call		3,885.00000	3,641,000	12.61	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		5,453.00000	5,722,000	12.61	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,089.00000	3,836,000	12.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		5,214.00000	5,473,000	12.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		3,688.00000	3,452,000	12.58	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		5,703.00000	5,980,000	12.58	0.00	0	0.00
R186	On	02/02/2012	Bond Future			9.34100	9.28000		12.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,178.00000	3,940,000	12.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		6,609.00000	6,891,000	12.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,371.00000	4,126,000	12.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		6,362.00000	6,637,000	12.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		3,989.00000	3,758,000	12.56	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	02/02/2012	Bond Future	8.95	Put		6,863.00000	7,151,000	12.56	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.53000	7.50500		4.00	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,103.00000	1,043,000	4.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		325.00000	344,000	4.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,216.00000	1,153,000	4.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		280.00000	296,000	4.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		996.00000	939,000	4.05	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		376.00000	399,000	4.05	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.68400	7.65700		4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		515.00000	487,000	3.88	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,735.00000	1,787,000	3.88	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		566.00000	536,000	3.89	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,635.00000	1,685,000	3.89	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		467.00000	441,000	3.87	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,838.00000	1,892,000	3.87	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.85600	7.82700		3.75	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,534.00000	1,486,000	3.82	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		1,057.00000	1,089,000	3.82	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,615.00000	1,566,000	3.83	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		1,001.00000	1,032,000	3.83	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,455.00000	1,408,000	3.80	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		1,116.00000	1,149,000	3.80	0.00	0	0.00
R201	On	02/02/2012	Bond Future			8.04500	8.01200		4.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		1,887.00000	1,837,000	4.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future	8.25	Put		1,282.00000	1,317,000	4.07	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		1,963.00000	1,912,000	4.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		1,232.00000	1,265,000	4.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		1,813.00000	1,764,000	4.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		1,335.00000	1,370,000	4.05	0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.29500	0.28600			0.00	0	10,489.00
R202	On	05/05/2011	Bond Future	2.05	Call		43,928.00000	43,661,000		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		44,956.00000	44,689,000		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		42,890.00000	42,622,000		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			8.59600	8.53100		7.00	0.00	0	516.00
R203	On	05/05/2011	Bond Future	8.25	Call		487.00000	391,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,843.00000	2,058,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		565.00000	458,000	6.92	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,678.00000	1,882,000	6.92	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		416.00000	331,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		2,016.00000	2,241,000	6.89	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.74400	8.67500		7.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		590.00000	513,000	6.79	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,759.00000	3,999,000	6.79	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		650.00000	568,000	6.81	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,580.00000	3,815,000	6.81	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	04/08/2011	Bond Future	7.95	Call		532.00000	461,000	6.76	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,941.00000	4,187,000	6.76	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.90300	8.83000		7.25	0.00	0	1,416.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,596.00000	1,464,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		3,069.00000	3,260,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		1,692.00000	1,554,000	7.17	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		2,940.00000	3,125,000	7.17	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,505.00000	1,377,000	7.12	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		3,204.00000	3,398,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future			9.07300	8.99600		7.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,202.00000	2,054,000	7.14	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		3,252.00000	3,430,000	7.14	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,302.00000	2,150,000	7.16	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		3,138.00000	3,311,000	7.16	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,103.00000	1,960,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		3,368.00000	3,551,000	7.12	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.76500	8.71000		8.00	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		685.00000	576,000	7.91	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,817.00000	2,001,000	7.91	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		785.00000	666,000	7.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,646.00000	1,820,000	7.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		593.00000	495,000	7.89	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,996.00000	2,192,000	7.89	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.90400	8.84600		8.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/08/2011	Bond Future	8.00	Call		510.00000	450,000	8.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		5,019.00000	5,259,000	8.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		563.00000	499,000	8.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		4,798.00000	5,034,000	8.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		460.00000	405,000	8.18	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		5,244.00000	5,489,000	8.18	0.00	0	0.00
R204	On	03/11/2011	Bond Future			9.04800	8.98700		8.50	0.00	0	1,876.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,074.00000	1,937,000	8.39	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		3,270.00000	3,438,000	8.39	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,188.00000	2,046,000	8.41	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		3,131.00000	3,293,000	8.41	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		1,963.00000	1,831,000	8.37	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		3,414.00000	3,587,000	8.37	0.00	0	0.00
R204	On	02/02/2012	Bond Future			9.19700	9.13300		8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		2,739.00000	2,587,000	8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		3,386.00000	3,543,000	8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		2,858.00000	2,703,000	8.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		3,261.00000	3,415,000	8.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		2,622.00000	2,475,000	8.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		3,513.00000	3,675,000	8.48	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.19600	7.16100		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		985.00000	918,000	3.09	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		170.00000	188,000	3.09	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,078.00000	1,009,000	3.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	05/05/2011	Bond Future	7.55	Put		144.00000	159,000	3.10	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		894.00000	830,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		199.00000	219,000	3.07	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.36500	7.32500		3.00	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		428.00000	395,000	2.91	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,145.00000	1,200,000	2.91	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		471.00000	437,000	2.93	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,077.00000	1,131,000	2.93	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		389.00000	358,000	2.90	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,217.00000	1,273,000	2.90	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.55200	7.50800		2.75	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,167.00000	1,114,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		689.00000	723,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,227.00000	1,173,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		650.00000	683,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,108.00000	1,057,000	2.79	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		728.00000	764,000	2.79	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.77500	7.72400		2.75	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,308.00000	1,255,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		823.00000	860,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,361.00000	1,307,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		788.00000	824,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,255.00000	1,203,000	2.79	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		857.00000	895,000	2.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/05/2011	Bond Future			8.85600	8.77500		9.25	0.00	0	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		638.00000	494,000	9.16	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,205.00000	2,516,000	9.16	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		732.00000	574,000	9.18	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		2,012.00000	2,309,000	9.18	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		552.00000	423,000	9.14	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,408.00000	2,734,000	9.14	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.98600	8.90200		9.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		830.00000	710,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		4,493.00000	4,832,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		906.00000	779,000	9.56	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		4,282.00000	4,613,000	9.56	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		759.00000	647,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		4,711.00000	5,057,000	9.52	0.00	0	0.00
R207	On	03/11/2011	Bond Future			9.11400	9.02700		9.50	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,093.00000	1,894,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		3,584.00000	3,847,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,210.00000	2,004,000	9.42	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		3,430.00000	3,686,000	9.42	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		1,979.00000	1,788,000	9.37	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		3,743.00000	4,014,000	9.37	0.00	0	0.00
R207	On	02/02/2012	Bond Future			9.24900	9.15800		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		2,822.00000	2,599,000	9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		3,644.00000	3,891,000	9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		2,948.00000	2,718,000	9.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	9.05	Put		3,509.00000	3,749,000	9.52	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		2,701.00000	2,484,000	9.48	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		3,786.00000	4,038,000	9.48	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.88300	8.83300		10.50	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		582.00000	492,000	10.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,584.00000	2,789,000	10.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		671.00000	571,000	10.42	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,368.00000	2,564,000	10.42	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		501.00000	420,000	10.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,808.00000	3,023,000	10.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.99800	8.94600		10.50	0.00	0	120.00
R208	On	04/08/2011	Bond Future	8.25	Call		786.00000	709,000	10.19	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		4,934.00000	5,157,000	10.19	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		861.00000	779,000	10.21	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		4,703.00000	4,921,000	10.21	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		716.00000	645,000	10.17	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		5,172.00000	5,401,000	10.17	0.00	0	0.00
R208	On	03/11/2011	Bond Future			9.11700	9.06300		10.75	0.00	0	5,604.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,138.00000	2,006,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		3,928.00000	4,100,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,259.00000	2,122,000	10.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		3,760.00000	3,927,000	10.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,021.00000	1,894,000	10.61	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		4,101.00000	4,278,000	10.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future			9.23800	9.18200		10.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,021.00000	2,872,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		4,030.00000	4,189,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,154.00000	3,001,000	10.63	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		3,885.00000	4,039,000	10.63	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		2,892.00000	2,747,000	10.58	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		4,181.00000	4,344,000	10.58	0.00	0	0.00
R209	On	05/05/2011	Bond Future			9.10800	9.05800		16.25	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		367.00000	299,000	15.91	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		4,813.00000	5,123,000	15.91	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		437.00000	359,000	15.94	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		4,467.00000	4,767,000	15.94	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		307.00000	248,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		5,173.00000	5,492,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			9.18800	9.13600		16.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,181.00000	1,070,000	16.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		6,209.00000	6,485,000	16.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,290.00000	1,172,000	16.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		5,902.00000	6,172,000	16.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		1,080.00000	976,000	16.08	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		6,527.00000	6,810,000	16.08	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		7,495.00000	7,172,000	17.58	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		831.00000	896,000	17.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future			9.26800	9.21500		17.00	0.00	0	1,033.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future	8.75	Call		2,366.00000	2,212,000	16.59	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		5,934.00000	6,170,000	16.59	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,510.00000	2,350,000	16.63	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		5,681.00000	5,910,000	16.63	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,229.00000	2,081,000	16.56	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		6,198.00000	6,440,000	16.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.34800	9.29400		16.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,589.00000	3,407,000	16.55	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		5,781.00000	5,990,000	16.55	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,753.00000	3,565,000	16.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		5,564.00000	5,767,000	16.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,429.00000	3,252,000	16.50	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		6,004.00000	6,218,000	16.50	0.00	0	0.00
R211	On	05/05/2011	Bond Future			1.61400	1.61300			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		2,903.00000	2,898,000		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		3,174.00000	3,168,000		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		2,632.00000	2,626,000		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			2.41400	2.40400			0.00	0	2,518.00
R212	On	05/05/2011	Bond Future	2.25	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.25	Put		1,487.00000	1,583,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.30	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	05/05/2011	Bond Future	2.30	Put		1,002.00000	1,098,000		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		1,976.00000	2,071,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			9.16100	9.10600			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		9,309.00000	9,734,000		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		8,854.00000	9,279,000		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		9,767.00000	10,192,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			9.25000	9.19300			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		9,939.00000	10,371,000		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		9,486.00000	9,919,000		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		10,395.00000	10,827,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.34100	9.28200			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		4,149.00000	4,590,000		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		3,746.00000	4,187,000		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		4,556.00000	4,997,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future			9.43400	9.37400			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		2,835.00000	3,276,000		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		2,448.00000	2,889,000		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		3,226.00000	3,667,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			14,408.22000	14,139.21000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		6,392.00000	9,082,000		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		6,392.00000	9,082,000		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		6,392.00000	9,082,000		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			335.77500	336.79800			0.00	0	100.00
TRT1	On	04/08/2011	Index Future			340.39600	341.43200			0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.09220	1.07780		14.57	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		445.00000	544,000	13.59	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		167.00000	122,000	13.59	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		218.00000	275,000	14.57	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		440.00000	353,000	14.57	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		822.00000	950,000	13.26	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		44.00000	28,000	13.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.11190	1.09700		14.59	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		450.00000	521,000	14.59	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		480.00000	402,000	14.59	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		288.00000	336,000	15.64	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		818.00000	717,000	15.64	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		704.00000	807,000	13.91	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		234.00000	188,000	13.91	0.00	0	0.00

Total for Derivatives :

205,066,074.30

31,144

1,315,298.00

i-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			5.95000	5.89000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.90000	7.83500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.98000	8.92500			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			206.99723	206.89800			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			229.71102	229.68135			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.46500	7.44000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.63000	2.62000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.53000	8.46500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.70000	8.64500			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	15/01/2014	Spot Bond			7.13000	7.09500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.79500	8.71500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.83000	8.78000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			9.07000	9.02000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.75000	2.68000			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			2.68000	2.67000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.00000	8.00000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										205,066,074.30	31,144	1,315,298.00