



Daily MTM Report

Daily summary for: 23/02/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 14/03/2011 Foreign Exchange Future			7.11790	7.15920		13.56	91,279,949.60	12,824	235,059.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		2.00000	1,000	21.53	0.00	0	6,050.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		843.00000	883,000	21.53	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		1.00000	1,000	21.97	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		892.00000	933,000	21.97	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		2.00000	1,000	21.09	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		793.00000	833,000	21.09	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,341.00000	1,382,000	25.95	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		0.00000	0,000	25.95	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,341.00000	3,382,000	36.74	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	36.74	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		187.00000	217,000	15.33	0.00	0	2,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		46.00000	35,000	15.33	0.00	0	6,050.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,241.00000	1,282,000	25.07	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		0.00000	0,000	25.07	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		358.00000	394,000	17.10	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		17.00000	12,000	17.10	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		404.00000	441,000	17.54	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		13.00000	9,000	17.54	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		451.00000	489,000	17.99	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		10.00000	7,000	17.99	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		151.00000	177,000	14.89	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		60.00000	45,000	14.89	0.00	0	9,600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		67.00000	79,000	13.56	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		126.00000	97,000	13.56	0.00	0	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		269.00000	302,000	16.22	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		28.00000	20,000	16.22	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		88.00000	108,000	14.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		97.00000	76,000	14.00	0.00	0	600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		227.00000	259,000	15.77	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		36.00000	27,000	15.77	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		76.00000	59,000	14.45	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		117.00000	141,000	14.45	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		15.00000	17,000	15.53	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		324.00000	285,000	15.53	0.00	0	8,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Put		39.00000	45,000	14.35	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Call		198.00000	163,000	14.35	0.00	0	1,600.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.21430	7.25650		14.49	67,468,133.60	9,352	53,181.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		166.00000	152,000	15.73	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		360.00000	388,000	15.73	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		153.00000	139,000	15.98	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		397.00000	425,000	15.98	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		182.00000	166,000	15.48	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		326.00000	352,000	15.48	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		605.00000	570,000	14.80	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		49.00000	56,000	14.80	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Put		205.00000	222,000	14.49	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Call		261.00000	236,000	14.49	23,600.00	100	400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Put		142.00000	155,000	14.59	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Call		348.00000	319,000	14.59	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Put		812.00000	848,000	18.46	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Call		68.00000	62,000	18.46	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Put		637.00000	670,000	17.47	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		93.00000	84,000	17.47	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		230.00000	252,000	14.74	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		236.00000	216,000	14.74	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		216.00000	198,000	14.99	49,500.00	250	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		260.00000	284,000	14.99	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.32020	7.36350		14.76	4,318,918.00	590	12,417.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		151.00000	140,000	17.50	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		838.00000	870,000	17.50	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		143.00000	133,000	17.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		880.00000	913,000	17.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		160.00000	148,000	17.32	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		797.00000	828,000	17.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		636.00000	665,000	16.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		199.00000	185,000	16.59	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		317.00000	297,000	15.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		354.00000	377,000	15.13	0.00	0	2,800.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.42240	7.46700		14.89	593,792.00	80	420.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		460.00000	434,000	14.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		343.00000	362,000	14.87	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		435.00000	410,000	14.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		368.00000	388,000	14.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		485.00000	459,000	14.85	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		318.00000	337,000	14.85	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.42550	9.46560		18.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,655.00000	1,624,000	18.65	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,389.00000	1,399,000	18.65	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,638.00000	1,606,000	18.70	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,422.00000	1,431,000	18.70	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,673.00000	1,642,000	18.59	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,357.00000	1,367,000	18.59	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future			7.11790	7.15920			13.56	14,235.80	2	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call			19,758.00000	16,289,000	14.35	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put			3,838.00000	4,499,000	14.35	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call			16,036.00000	12,797,000	13.96	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put			5,116.00000	6,007,000	13.96	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call			23,766.00000	20,116,000	14.74	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put			2,846.00000	3,326,000	14.74	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			7.21430	7.25650		14.49	0.00	0	40.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		34,770.00000	31,929,000	14.59	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		14,120.00000	15,499,000	14.59	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		31,715.00000	28,979,000	14.56	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		16,065.00000	17,549,000	14.56	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		37,990.00000	35,047,000	14.62	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		12,340.00000	13,617,000	14.62	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		19,804.00000	18,109,000	15.24	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		29,154.00000	31,679,000	15.24	0.00	0	60.00
£ / R On	14/03/2011	Foreign Exchange Future			11.56020	11.56710		13.47	6,635,554.80	574	30,522.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Call		71.00000	66,000	14.79	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Put		304.00000	306,000	14.79	0.00	0	2,000.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Call		61.00000	55,000	15.05	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Put		344.00000	345,000	15.05	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Call		84.00000	77,000	14.52	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Put		267.00000	267,000	14.52	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Put		99.00000	98,000	13.97	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Call		216.00000	208,000	13.97	0.00	0	569.00
£ / R On	14/03/2011	Foreign Exchange Future	12.55	Put		989.00000	995,000	18.75	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	12.55	Call		6.00000	5,000	18.75	0.00	0	569.00
£ / R On	14/03/2011	Foreign Exchange Future	12.00	Put		470.00000	473,000	15.84	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	12.00	Call		37.00000	33,000	15.84	0.00	0	150.00
£ / R On	14/03/2011	Foreign Exchange Future	8.00	Put		0.00000	0,000	18.92	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	8.00	Call		3,567.00000	3,560,000	18.92	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	7.30	Put	0.00000	0,000	18.92	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call	4,267.00000	4,260,000	18.92	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.70270	11.71000	14.27	0.00	0	2,463.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call	305.00000	308,000	14.62	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put	445.00000	455,000	14.62	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call	287.00000	290,000	14.73	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put	477.00000	487,000	14.73	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call	324.00000	326,000	14.50	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put	414.00000	423,000	14.50	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Call	1,017.00000	1,014,000	14.23	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Put	57.00000	61,000	14.23	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put	240.00000	249,000	14.26	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call	500.00000	502,000	14.26	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call	442.00000	445,000	14.27	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put	282.00000	292,000	14.27	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call	270.00000	273,000	14.84	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put	510.00000	520,000	14.84	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.85080	11.85830	14.34	59,254.00	5	2,507.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call	699.00000	695,000	14.22	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put	341.00000	344,000	14.22	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call	670.00000	666,000	14.24	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put	362.00000	365,000	14.24	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call	728.00000	724,000	14.21	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put	320.00000	323,000	14.21	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call	615.00000	612,000	14.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		407.00000	411,000	14.27	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		421.00000	418,000	14.81	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		663.00000	667,000	14.81	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.98720	11.99750		14.45	419,552.00	35	87.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		797.00000	792,000	14.28	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		450.00000	455,000	14.28	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		770.00000	765,000	14.30	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		473.00000	478,000	14.30	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		825.00000	820,000	14.25	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		428.00000	433,000	14.25	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		548.00000	544,000	14.77	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		751.00000	757,000	14.77	0.00	0	250.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08610	0.08610		16.32	0.00	0	448.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		101.00000	98,000	17.53	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		191.00000	188,000	17.53	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		1.00000	1,000	20.94	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,091.00000	1,091,000	20.94	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		910.00000	910,000	17.35	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	17.35	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08740	0.08730		17.30	0.00	0	573.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		432.00000	435,000	15.89	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		202.00000	195,000	15.89	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		116.00000	115,000	19.05	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		886.00000	875,000	19.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,244.00000	1,253,000	16.35	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		14.00000	13,000	16.35	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.77580	9.79210		12.75	576,772.20	59	17,715.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		115.00000	105,000	13.07	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		123.00000	129,000	13.07	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		95.00000	86,000	13.38	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		153.00000	160,000	13.38	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		144.00000	127,000	12.75	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		102.00000	101,000	12.75	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		35.00000	33,000	14.42	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		327.00000	309,000	14.42	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		618.00000	633,000	16.85	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		10.00000	9,000	16.85	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		715.00000	730,000	17.48	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		7.00000	6,000	17.48	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		343.00000	355,000	14.96	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		35.00000	31,000	14.96	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		247.00000	229,000	13.75	0.00	0	500.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		55.00000	53,000	13.75	0.00	0	3,000.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Put		261.00000	271,000	14.33	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Call		53.00000	47,000	14.33	0.00	0	500.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.89420	9.91190		13.42	0.00	0	8,083.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		347.00000	339,000	13.45	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		235.00000	245,000	13.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		320.00000	313,000	13.44	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		258.00000	269,000	13.44	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		375.00000	367,000	13.46	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		213.00000	223,000	13.46	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.01790	10.03760		13.58	0.00	0	3,161.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		623.00000	611,000	13.53	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		235.00000	243,000	13.53	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		592.00000	581,000	13.54	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		254.00000	263,000	13.54	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		655.00000	643,000	13.52	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		217.00000	225,000	13.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.13440	10.15520		13.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		683.00000	676,000	13.63	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		328.00000	342,000	13.63	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		654.00000	648,000	13.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		349.00000	364,000	13.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		712.00000	704,000	13.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		307.00000	320,000	13.61	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			371.12900	372.65500			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			376.38600	377.93100			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			341.49100	343.01800			0.00	0	1,064.00
ALBI	On	04/08/2011	Index Future			346.32800	347.87400			0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.10810	7.16520		10.05	1,762,808.80	248	8,308.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Call		469.00000	412,000	15.02	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		4.00000	4,000	15.02	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		420.00000	364,000	14.40	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		5.00000	6,000	14.40	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		518.00000	461,000	15.64	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		3.00000	3,000	15.64	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future			7.11950	7.17670		10.49	2,491,825.00	350	10,255.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		571.00000	519,000	13.54	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		44.00000	50,000	13.54	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		526.00000	476,000	13.20	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		49.00000	57,000	13.20	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		616.00000	563,000	13.88	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		39.00000	44,000	13.88	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.13460	7.19240		10.75	0.00	0	5,840.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		628.00000	579,000	13.01	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		86.00000	94,000	13.01	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		586.00000	538,000	12.78	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		94.00000	103,000	12.78	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		670.00000	620,000	13.23	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		78.00000	85,000	13.23	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.96910	8.03970		12.35	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,222.00000	1,179,000	12.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		482.00000	510,000	12.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,195.00000	1,151,000	12.04	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		505.00000	532,000	12.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,250.00000	1,206,000	11.99	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		460.00000	487,000	11.99	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.16400	7.26210		12.55	0.00	0	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		235.00000	155,000	13.35	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		23.00000	41,000	13.35	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		194.00000	120,000	12.95	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		32.00000	56,000	12.95	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		279.00000	194,000	13.74	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		17.00000	30,000	13.74	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.24530	7.34430		11.81	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		496.00000	415,000	12.66	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		52.00000	70,000	12.66	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		455.00000	377,000	12.54	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		61.00000	82,000	12.54	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		537.00000	455,000	12.78	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		43.00000	60,000	12.78	0.00	0	0.00
CAN-DCon	28/02/2011	Can-Do Future			7.10260	7.14440		13.00	0.00	0	0.00
CAN-DCon	28/02/2011	Can-Do Future	7.15	Call		47.00000	25,000	13.60	0.00	0	20,000.00
CAN-DCon	28/02/2011	Can-Do Future	7.15	Put		53.00000	72,000	13.60	0.00	0	0.00
CAN-DCon	28/02/2011	Can-Do Future	7.20	Call		29.00000	14,000	14.19	0.00	0	0.00
CAN-DCon	28/02/2011	Can-Do Future	7.20	Put		85.00000	111,000	14.19	0.00	0	0.00
CAN-DCon	28/02/2011	Can-Do Future	7.10	Call		76.00000	44,000	13.00	0.00	0	0.00
CAN-DCon	28/02/2011	Can-Do Future	7.10	Put		32.00000	41,000	13.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	14/03/2011	Foreign Exchange Future			7.61320	7.60980		13.50	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		374.00000	375,000	16.17	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		14.00000	12,000	16.17	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		329.00000	329,000	15.79	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		19.00000	16,000	15.79	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		420.00000	422,000	16.55	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		10.00000	9,000	16.55	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.72350	7.72060		14.11	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		666.00000	668,000	14.60	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		45.00000	45,000	14.60	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		624.00000	626,000	14.56	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		53.00000	53,000	14.56	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		708.00000	711,000	14.64	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		37.00000	38,000	14.64	0.00	0	0.00
CRD1 On	05/05/2011	Index Future			154.23900	154.56300			0.00	0	2.00
CRD1 On	04/08/2011	Index Future			156.35400	156.68300			0.00	0	0.00
GOVI On	05/05/2011	GOVI			342.65500	344.04100			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		49,590.00000	63,450,000		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		49,690.00000	63,550,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	348.99	Call		0.00000	0,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	348.99	Put		49,490.00000	63,350,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI			347.50800	348.91100			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/08/2011	GOVI	348.00	Call	9,110.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.00	Put	0.00000	4,920,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.01	Call	9,010.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.01	Put	0.00000	5,020,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Call	9,210.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Put	0.00000	4,820,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000		0.00	0	0.00
IGOV	On	05/05/2011	Index Future			149.18200	149.20600		1,491,820.00	1	59.00
IGOV	On	04/08/2011	Index Future			151.29500	151.31900		0.00	0	0.00
ILBI	On	05/05/2011	Index Future			403.55000	403.49800		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			5.61000	5.61800		0.00	0	6,040.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.67000	5.66300		0.00	0	2,000.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.71000	5.70300		0.00	0	3,001.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.76000	5.74200			0.00	0	3,890.00
JIBAR FOn	20/07/2011	Jibar Tradeable Future			5.80000	5.81700			0.00	0	2,000.00
JIBAR FOn	17/08/2011	Jibar Tradeable Future			5.88000	5.88000			0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			6.01000	5.96000			0.00	0	14,390.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.44000	6.41700			0.00	0	5,390.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.83000	6.81300			0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			7.24000	7.24600			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			7.66000	7.66600			0.00	0	44,510.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			8.04000	8.06700			0.00	0	490.00
JN02	On 05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN02	On 05/05/2011	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/05/2011	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN05	On 05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On 05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On 05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On 05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On 05/05/2011	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On 05/05/2011	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/05/2011	Index Future			334.85000	337.13600			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			339.59300	341.90900			0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.88700	7.87000		4.75	0.00	0	2,605.00
R157	On	05/05/2011	Bond Future	7.75	Call		793.00000	757,000	4.69	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,284.00000	1,317,000	4.69	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		885.00000	846,000	4.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,171.00000	1,201,000	4.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		707.00000	673,000	4.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,403.00000	1,438,000	4.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		628.00000	597,000	4.67	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,529.00000	1,568,000	4.67	0.00	0	0.00
R157	On	04/08/2011	Bond Future			8.05300	8.03500		4.75	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		699.00000	675,000	4.54	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,772.00000	2,816,000	4.54	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		761.00000	736,000	4.55	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,638.00000	2,682,000	4.55	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		641.00000	618,000	4.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.45	Put		2,910.00000	2,955,000	4.53	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.23500	8.21600		4.75	0.00	0	3,694.00
R157	On	03/11/2011	Bond Future	8.25	Call		1,944.00000	1,905,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,822.00000	1,851,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,041.00000	2,001,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,740.00000	1,768,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,848.00000	1,811,000	4.73	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1,905.00000	1,937,000	4.73	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.43500	8.41400			0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		287.00000	217,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		0.00000	0,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		454.00000	384,000		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		120.00000	50,000		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			8.93500	8.83000		12.50	0.00	0	18,980.00
R186	On	05/05/2011	Bond Future	8.75	Call		2,267.00000	1,828,000	12.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		3,010.00000	3,535,000	12.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		2,486.00000	2,020,000	12.53	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,764.00000	3,262,000	12.53	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		2,060.00000	1,649,000	12.47	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		3,271.00000	3,824,000	12.47	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		8,412.00000	9,272,000	12.11	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		347.00000	243,000	12.11	0.00	0	5,500.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011			9.03600	8.92800		12.75	0.00	0	0.00
R186	On	04/08/2011	8.25	Call		1,469.00000	1,217,000	12.29	0.00	0	0.00
R186	On	04/08/2011	8.25	Put		7,861.00000	8,581,000	12.29	0.00	0	0.00
R186	On	04/08/2011	8.30	Call		1,598.00000	1,329,000	12.31	0.00	0	0.00
R186	On	04/08/2011	8.30	Put		7,501.00000	8,204,000	12.31	0.00	0	0.00
R186	On	04/08/2011	8.20	Call		1,347.00000	1,111,000	12.26	0.00	0	0.00
R186	On	04/08/2011	8.20	Put		8,231.00000	8,967,000	12.26	0.00	0	0.00
R186	On	03/11/2011			9.13700	9.02400		12.50	2,185,911.62	19	12,982.00
R186	On	03/11/2011	9.00	Call		4,724.00000	4,219,000	12.50	0.00	0	0.00
R186	On	03/11/2011	9.00	Put		4,937.00000	5,429,000	12.50	0.00	0	0.00
R186	On	03/11/2011	9.05	Call		4,950.00000	4,430,000	12.54	0.00	0	0.00
R186	On	03/11/2011	9.05	Put		4,720.00000	5,196,000	12.54	0.00	0	0.00
R186	On	03/11/2011	8.95	Call		4,503.00000	4,013,000	12.47	0.00	0	0.00
R186	On	03/11/2011	8.95	Put		5,163.00000	5,669,000	12.47	0.00	0	0.00
R186	On	02/02/2012			9.23700	9.12100			0.00	0	0.00
R186	On	02/02/2012	9.00	Call		0.00000	0,000		0.00	0	0.00
R186	On	02/02/2012	9.00	Put		1,060.00000	2,063,000		0.00	0	0.00
R186	On	02/02/2012	9.05	Call		0.00000	0,000		0.00	0	0.00
R186	On	02/02/2012	9.05	Put		620.00000	1,623,000		0.00	0	0.00
R186	On	02/02/2012	8.95	Call		0.00000	0,000		0.00	0	0.00
R186	On	02/02/2012	8.95	Put		1,503.00000	2,506,000		0.00	0	0.00
R201	On	05/05/2011			7.55000	7.62900		4.25	0.00	0	484.00
R201	On	05/05/2011	7.75	Call		1,009.00000	1,156,000	4.25	0.00	0	0.00
R201	On	05/05/2011	7.75	Put		625.00000	521,000	4.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	05/05/2011	Bond Future	7.80	Call		1,104.00000	1,258,000	4.26	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		563.00000	465,000	4.26	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		917.00000	1,056,000	4.23	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		692.00000	579,000	4.23	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.71000	7.79500		4.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		486.00000	559,000	4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		2,116.00000	1,937,000	4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		535.00000	613,000	4.02	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		2,014.00000	1,840,000	4.02	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		443.00000	511,000	3.99	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		2,224.00000	2,040,000	3.99	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.88400	7.97700		4.00	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,412.00000	1,545,000	3.94	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		1,349.00000	1,226,000	3.94	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,486.00000	1,623,000	3.95	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		1,286.00000	1,166,000	3.95	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,340.00000	1,468,000	3.92	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		1,414.00000	1,286,000	3.92	0.00	0	0.00
R201	On	02/02/2012	Bond Future			8.07300	8.17600			0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		187.00000	449,000		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		314.00000	576,000		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		61.00000	323,000		0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	05/05/2011	Bond Future			0.41100	0.41100			0.00	0	10,089.00
R202	On	05/05/2011	Bond Future	2.05	Call		40,260.00000	40,260,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Call		41,288.00000	41,288,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Call		39,222.00000	39,222,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
R203	On	05/05/2011	Bond Future			8.41100	8.36300		7.25	0.00	0	516.00
R203	On	05/05/2011	Bond Future	8.25	Call		1,024.00000	918,000	7.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,572.00000	1,698,000	7.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		1,135.00000	1,021,000	7.17	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,440.00000	1,558,000	7.17	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		921.00000	821,000	7.14	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,713.00000	1,845,000	7.14	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.55100	8.50100		7.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		954.00000	877,000	6.93	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,318.00000	3,473,000	6.93	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,033.00000	952,000	6.95	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,158.00000	3,309,000	6.95	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		878.00000	805,000	6.90	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,482.00000	3,641,000	6.90	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.70000	8.64600		7.25	1,586,810.88	16	1,416.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,053.00000	1,938,000	7.13	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		2,708.00000	2,834,000	7.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future	8.55	Call		2,163.00000	2,044,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		2,593.00000	2,715,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,947.00000	1,835,000	7.11	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		2,828.00000	2,957,000	7.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.85600	8.80000			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		215.00000	454,000		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		0.00000	240,000		0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		430.00000	669,000		0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.57300	8.52000		8.50	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		1,456.00000	1,308,000	8.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,564.00000	1,703,000	8.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		1,594.00000	1,437,000	8.52	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,432.00000	1,561,000	8.52	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		1,326.00000	1,186,000	8.48	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,706.00000	1,853,000	8.48	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.70500	8.64900		8.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		846.00000	765,000	8.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,328.00000	4,541,000	8.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		922.00000	835,000	8.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		4,131.00000	4,337,000	8.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		774.00000	698,000	8.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/08/2011	Bond Future	7.95	Put		4,531.00000	4,748,000	8.11	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.83900	8.78000		8.25	1,085,492.43	11	1,876.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,644.00000	2,490,000	8.25	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		2,797.00000	2,942,000	8.25	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,775.00000	2,617,000	8.28	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		2,674.00000	2,815,000	8.28	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,507.00000	2,358,000	8.20	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		2,914.00000	3,064,000	8.20	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.97700	8.91500			0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		416.00000	112,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		660.00000	356,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		172.00000	0,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		0.00000	132,000		0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.22300	7.22100		3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		986.00000	979,000	3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		316.00000	314,000	3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,069.00000	1,062,000	3.26	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		279.00000	277,000	3.26	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		906.00000	899,000	3.24	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		356.00000	353,000	3.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.39900	7.39800		3.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		467.00000	464,000	3.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/08/2011	Bond Future	7.00	Put		1,344.00000	1,343,000	3.09	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		509.00000	506,000	3.11	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,275.00000	1,274,000	3.11	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		430.00000	427,000	3.08	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,418.00000	1,417,000	3.08	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.59100	7.58900		3.00	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,168.00000	1,164,000	2.95	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		850.00000	850,000	2.95	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,226.00000	1,222,000	2.96	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		810.00000	810,000	2.96	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,112.00000	1,108,000	2.94	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		893.00000	893,000	2.94	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.81400	7.81200			0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		330.00000	327,000		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		418.00000	414,000		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		243.00000	239,000		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			8.64200	8.59900		9.50	9,390,492.00	100	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		1,306.00000	1,187,000	9.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,874.00000	2,000,000	9.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		1,438.00000	1,312,000	9.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,719.00000	1,838,000	9.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/05/2011	Bond Future	8.45	Call		1,181.00000	1,070,000	9.39	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,038.00000	2,172,000	9.39	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.76500	8.72000		9.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,269.00000	1,180,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,928.00000	4,089,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,367.00000	1,274,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,738.00000	3,895,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,175.00000	1,091,000	9.50	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		4,123.00000	4,288,000	9.50	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.88400	8.83700		9.50	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,685.00000	2,557,000	9.38	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		3,157.00000	3,282,000	9.38	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,819.00000	2,687,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		3,019.00000	3,141,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,554.00000	2,430,000	9.36	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		3,298.00000	3,428,000	9.36	0.00	0	0.00
R207	On	02/02/2012	Bond Future			9.00700	8.95800			0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		220.00000	0,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		0.00000	37,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		482.00000	225,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		42.00000	299,000		0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.71500	8.63000		10.75	0.00	0	190.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2011	Bond Future	8.50	Call		1,310.00000	1,089,000	10.65	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,099.00000	2,388,000	10.65	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		1,444.00000	1,208,000	10.67	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,928.00000	2,203,000	10.67	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		1,183.00000	977,000	10.62	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,277.00000	2,582,000	10.62	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.82500	8.73700		10.50	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,296.00000	1,126,000	10.26	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		4,225.00000	4,571,000	10.26	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,398.00000	1,219,000	10.28	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		4,020.00000	4,357,000	10.28	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,199.00000	1,038,000	10.24	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		4,435.00000	4,791,000	10.24	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.93700	8.84600		10.75	1,826,996.43	21	5,602.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,826.00000	2,572,000	10.60	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		3,380.00000	3,647,000	10.60	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,968.00000	2,706,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		3,233.00000	3,492,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,687.00000	2,441,000	10.56	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		3,531.00000	3,806,000	10.56	0.00	0	0.00
R208	On	02/02/2012	Bond Future			9.04900	8.95400			0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		258.00000	0,000		0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		0.00000	273,000		0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		536.00000	6,000		0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		22.00000	553,000		0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.90200	8.78200		16.75	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		1,279.00000	960,000	16.59	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,579.00000	4,206,000	16.59	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		1,425.00000	1,080,000	16.62	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		3,309.00000	3,910,000	16.62	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		1,143.00000	849,000	16.55	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,863.00000	4,515,000	16.55	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.97700	8.85400		16.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		2,137.00000	1,778,000	16.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		5,003.00000	5,599,000	16.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		2,293.00000	1,915,000	16.35	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,743.00000	5,321,000	16.35	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		1,988.00000	1,646,000	16.27	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		5,273.00000	5,886,000	16.27	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		9,471.00000	8,650,000	17.61	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		645.00000	780,000	17.61	0.00	0	0.00
R209	On	03/11/2011	Bond Future			9.05200	8.92400		16.75	293,085.08	4	1,033.00
R209	On	03/11/2011	Bond Future	8.75	Call		3,525.00000	3,069,000	16.75	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		4,893.00000	5,418,000	16.75	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		3,706.00000	3,235,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		4,677.00000	5,187,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		3,350.00000	2,909,000	16.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future	8.70	Put		5,119.00000	5,659,000	16.71	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.12500	8.99400			0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		46.00000	0,000		0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		0.00000	945,000		0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		426.00000	0,000		0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		0.00000	565,000		0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		338.00000	1,329,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future			1.59400	1.61800			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		2,875.00000	3,010,000		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		3,146.00000	3,280,000		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		2,604.00000	2,738,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.09	Put		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future			2.45800	2.47700			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		2,184.00000	2,003,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.30	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.30	Put		1,698.00000	1,518,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.20	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.20	Put		2,672.00000	2,491,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.98700	8.86700			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Put		7,425.00000	8,379,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Put		6,970.00000	7,924,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Put		7,883.00000	8,837,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			9.07100	8.94700			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		8,029.00000	9,000,000		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		7,576.00000	8,547,000		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		8,485.00000	9,456,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.15700	9.02900			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		2,216.00000	3,203,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		1,812.00000	2,799,000		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		2,622.00000	3,609,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.24300	9.11200			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		865.00000	1,859,000		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		477.00000	1,472,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		1,256.00000	2,250,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			14,127.27000	14,166.03000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		5,660.00000	5,273,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		5,660.00000	5,273,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		5,660.00000	5,273,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			14,318.78000	14,355.79000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		8,558.00000	8,188,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		8,558.00000	8,188,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		8,558.00000	8,188,000		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			338.36200	339.75300			0.00	0	100.00
TRT1	On	04/08/2011	Index Future			343.00300	344.41100			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.08280	1.08810		14.46	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		400.00000	353,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		19.00000	25,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		91.00000	70,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		210.00000	242,000	14.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO n 14/03/2011 Foreign Exchange Future	1.00	Call		885.00000	831,000	17.00	0.00	0	0.00
YUAN/FO n 14/03/2011 Foreign Exchange Future	1.00	Put		4.00000	3,000	17.00	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future			1.09990	1.10490		14.53	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.05	Call		674.00000	636,000	13.94	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.05	Put		125.00000	137,000	13.94	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.10	Call		376.00000	350,000	14.53	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.10	Put		327.00000	351,000	14.53	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.00	Call		1,082.00000	1,038,000	13.76	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.00	Put		33.00000	39,000	13.76	0.00	0	0.00
Total for Derivatives :							193,554,504.24	24,641	769,007.00

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			5.88000	5.86000			0.00	0	0.00
R157 On 15/09/2015 Spot Bond			7.78500	7.76500			0.00	0	0.00
R186 On 21/12/2026 Spot Bond			8.86500	8.76000			0.00	0	0.00
R189 On 31/03/2013 Spot Bond			212.10718	212.04198			0.00	0	0.00
R197 On 07/12/2023 Spot Bond			226.40514	226.31100			0.00	0	0.00
R201 On 21/12/2014 Spot Bond			7.45500	7.52500			0.00	0	0.00
R202 On 07/12/2033 Spot Bond			2.76000	2.76000			0.00	0	0.00
R203 On 15/09/2017 Spot Bond			8.32000	8.27000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	21/12/2018	Spot Bond			8.48500	8.43000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.12500	7.12000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.56000	8.51500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.64000	8.55500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.85000	8.73000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.74000	2.74000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.13000	2.15500			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.73000	2.75000			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:										193,554,504.24	24,641	769,007.00