



Daily MTM Report

Daily summary for: 02/03/2011

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			6.90400	6.96090		13.32	166,931,816.00	24,179	212,095.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		0.00000	0,000	23.39	0.00	0	6,050.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		1,039.00000	1,096,000	23.39	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		0.00000	0,000	23.85	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		1,089.00000	1,146,000	23.85	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		0.00000	0,000	22.94	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		989.00000	1,046,000	22.94	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,539.00000	1,596,000	27.98	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		0.00000	0,000	27.98	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,539.00000	3,596,000	40.08	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	40.08	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		345.00000	399,000	16.98	0.00	0	2,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		6.00000	3,000	16.98	0.00	0	6,050.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,439.00000	1,496,000	27.06	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		0.00000	0,000	27.06	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		540.00000	597,000	18.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		1.00000	1,000	18.81	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		590.00000	646,000	19.27	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		1.00000	0,000	19.27	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		640.00000	696,000	19.73	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		1.00000	0,000	19.73	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		298.00000	351,000	16.52	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		9.00000	5,000	16.52	20,000.00	4,000	7,600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		166.00000	211,000	15.15	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		27.00000	15,000	15.15	0.00	0	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		442.00000	497,000	17.90	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		3.00000	1,000	17.90	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		208.00000	256,000	15.61	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		19.00000	10,000	15.61	0.00	0	100.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		393.00000	448,000	17.44	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		4.00000	2,000	17.44	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		13.00000	7,000	16.06	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		252.00000	303,000	16.06	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		29.00000	44,000	13.60	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		140.00000	98,000	13.60	0.00	0	8,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Put		93.00000	130,000	14.23	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Call		54.00000	34,000	14.23	0.00	0	1,600.00
\$ / R	On	13/06/2011	Foreign Exchange Future			6.99790	7.05540		14.16	30,587,820.90	4,371	76,574.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		100.00000	87,000	16.42	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		495.00000	539,000	16.42	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		91.00000	79,000	16.67	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		536.00000	581,000	16.67	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		110.00000	96,000	16.17	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		455.00000	498,000	16.17	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		436.00000	391,000	14.44	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		81.00000	93,000	14.44	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Put		306.00000	343,000	15.16	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Call		161.00000	141,000	15.16	0.00	0	400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Put		210.00000	241,000	14.41	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Call		215.00000	189,000	14.41	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Put		984.00000	1,036,000	19.18	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Call		39.00000	34,000	19.18	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Put		799.00000	849,000	18.18	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		54.00000	47,000	18.18	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		341.00000	380,000	15.41	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		146.00000	128,000	15.41	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		133.00000	116,000	15.67	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		378.00000	418,000	15.67	0.00	0	200.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		241.00000	274,000	14.66	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		196.00000	172,000	14.66	0.00	0	650.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.10160	7.15960		14.60	2,606,287.20	367	13,015.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		107.00000	97,000	18.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		997.00000	1,045,000	18.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		101.00000	92,000	18.36	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,041.00000	1,090,000	18.36	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		113.00000	102,000	17.98	0.00	0	3,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		953.00000	1,000,000	17.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		781.00000	826,000	17.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		141.00000	128,000	17.23	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		229.00000	209,000	15.73	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		469.00000	507,000	15.73	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		513.00000	472,000	14.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		153.00000	170,000	14.46	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		450.00000	412,000	14.51	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		190.00000	210,000	14.51	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		505.00000	544,000	15.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		215.00000	196,000	15.91	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		619.00000	661,000	16.48	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		179.00000	163,000	16.48	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.19970	7.25870		14.79	0.00	0	970.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		348.00000	325,000	15.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		439.00000	475,000	15.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		331.00000	309,000	15.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		472.00000	509,000	15.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		366.00000	342,000	15.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		407.00000	442,000	15.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.30780	7.36790		15.09	0.00	0	277.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		617.00000	582,000	14.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		285.00000	310,000	14.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		590.00000	556,000	14.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		308.00000	334,000	14.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		646.00000	610,000	14.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		264.00000	288,000	14.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		638.00000	602,000	14.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		270.00000	294,000	14.75	0.00	0	1,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.21940	9.27520		18.26	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,496.00000	1,469,000	18.26	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,421.00000	1,450,000	18.26	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,479.00000	1,452,000	18.32	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,454.00000	1,483,000	18.32	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,513.00000	1,485,000	18.20	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,388.00000	1,416,000	18.20	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future			6.90400	6.96090			13.32	1,726,000.00	250	70.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		5,371.00000	3,357,000	14.23	14.23	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		9,281.00000	12,957,000	14.23	14.23	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		3,813.00000	2,290,000	14.69	14.69	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		12,723.00000	16,890,000	14.69	14.69	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		7,439.00000	4,844,000	13.77	13.77	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		6,349.00000	9,444,000	13.77	13.77	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.99790	7.05540			14.16	3,358,992.00	480	280.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		21,530.00000	18,938,000	14.41	14.41	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		20,990.00000	24,148,000	14.41	14.41	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		19,554.00000	17,166,000	14.66	14.66	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		24,014.00000	27,376,000	14.66	14.66	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		24,140.00000	20,889,000	14.16	14.16	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	7.00	Put		18,600.00000	21,099,000	14.16	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		12,103.00000	10,549,000	15.92	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		41,563.00000	45,759,000	15.92	0.00	0	60.00
£ / R	On 14/03/2011	Foreign Exchange Future			11.25870	11.34100		13.07	0.00	0	30,600.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Call		16.00000	9,000	16.47	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Put		475.00000	550,000	16.47	0.00	0	2,000.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Call		13.00000	7,000	16.78	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Put		522.00000	598,000	16.78	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Call		20.00000	11,000	16.16	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Put		429.00000	502,000	16.16	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Put		182.00000	237,000	14.31	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Call		73.00000	46,000	14.31	0.00	0	569.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Put		1,210.00000	1,291,000	21.11	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Call		1.00000	0,000	21.11	0.00	0	569.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Put		666.00000	744,000	17.71	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Call		7.00000	3,000	17.71	0.00	0	150.00
£ / R	On 14/03/2011	Foreign Exchange Future	8.00	Put		0.00000	0,000	22.22	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	8.00	Call		3,341.00000	3,259,000	22.22	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	7.30	Put		0.00000	0,000	32.77	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	7.30	Call		4,041.00000	3,959,000	32.77	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future			11.39960	11.48240		13.93	0.00	0	2,997.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		216.00000	187,000	15.00	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		584.00000	637,000	15.00	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		203.00000	175,000	15.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		621.00000	675,000	15.12	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		231.00000	200,000	14.88	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		549.00000	600,000	14.88	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Call		818.00000	749,000	13.93	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Put		86.00000	99,000	13.93	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		329.00000	365,000	14.05	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		361.00000	315,000	14.05	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		316.00000	277,000	14.28	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		384.00000	427,000	14.28	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		190.00000	164,000	15.24	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		658.00000	714,000	15.24	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.54750	11.63120		14.47	0.00	0	2,507.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		565.00000	517,000	14.45	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		434.00000	470,000	14.45	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		540.00000	493,000	14.47	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		459.00000	496,000	14.47	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		591.00000	541,000	14.43	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		410.00000	444,000	14.43	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		495.00000	454,000	14.66	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		514.00000	557,000	14.66	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		343.00000	311,000	15.53	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		812.00000	864,000	15.53	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.68200	11.76640		14.61	0.00	0	87.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		664.00000	623,000	14.59	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		548.00000	591,000	14.59	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	19/12/2011	Foreign Exchange Future	11.70	Call		642.00000	600,000	14.61	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		576.00000	618,000	14.61	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		689.00000	647,000	14.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		523.00000	565,000	14.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		463.00000	430,000	15.44	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		897.00000	948,000	15.44	0.00	0	250.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08450	0.08480		15.43	0.00	0	438.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		39.00000	29,000	18.22	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		259.00000	279,000	18.22	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		0.00000	0,000	24.06	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,220.00000	1,250,000	24.06	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		780.00000	750,000	16.90	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	16.90	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08570	0.08610		17.94	0.00	0	573.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		354.00000	330,000	16.25	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		244.00000	260,000	16.25	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		88.00000	81,000	19.66	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		978.00000	1,011,000	19.66	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,126.00000	1,088,000	16.11	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		16.00000	18,000	16.11	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.56880	9.63240		12.30	306,201.60	32	17,466.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		40.00000	24,000	14.28	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		208.00000	255,000	14.28	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		31.00000	18,000	14.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put	249.00000	299,000	14.67	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call	52.00000	32,000	13.88	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put	170.00000	213,000	13.88	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put	49.00000	58,000	12.76	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call	181.00000	127,000	12.76	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put	770.00000	832,000	19.03	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call	2.00000	1,000	19.03	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put	869.00000	932,000	19.82	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call	1.00000	1,000	19.82	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put	476.00000	535,000	16.65	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call	8.00000	4,000	16.65	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call	113.00000	73,000	12.69	0.00	0	500.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put	81.00000	104,000	12.69	0.00	0	3,000.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Put	382.00000	439,000	15.86	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Call	14.00000	8,000	15.86	0.00	0	500.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.68690	9.75060	13.16	968,690.00	100	8,089.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call	261.00000	227,000	13.55	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put	310.00000	340,000	13.55	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call	242.00000	210,000	13.74	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put	341.00000	373,000	13.74	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call	281.00000	245,000	13.36	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put	280.00000	308,000	13.36	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.81010	9.87380	13.43	0.00	0	3,161.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call	512.00000	472,000	13.45	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put	288.00000	312,000	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	19/09/2011	Foreign Exchange Future	9.70	Call		484.00000	446,000	13.44	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		310.00000	336,000	13.44	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		542.00000	500,000	13.45	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		268.00000	290,000	13.45	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.92210	9.98690		13.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		581.00000	540,000	13.56	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		394.00000	418,000	13.56	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		555.00000	515,000	13.56	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		418.00000	443,000	13.56	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		608.00000	566,000	13.55	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		371.00000	394,000	13.55	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			370.84200	368.88700			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			376.11200	374.12600			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			341.56700	339.90300			0.00	0	1,064.00
ALBI	On	04/08/2011	Index Future			346.42000	344.73100			0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.00420	7.07710		9.81	469,281.40	67	8,189.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		379.00000	306,000	12.36	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		2.00000	2,000	12.36	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		330.00000	257,000	11.94	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		3.00000	3,000	11.94	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		428.00000	355,000	12.79	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		1.00000	1,000	12.79	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.01810	7.09080		10.24	2,701,968.50	385	10,103.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		490.00000	423,000	12.69	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		49.00000	55,000	12.69	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		447.00000	381,000	12.34	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		56.00000	63,000	12.34	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		534.00000	467,000	13.04	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		43.00000	49,000	13.04	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.03290	7.10460		10.74	0.00	0	5,840.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		550.00000	491,000	12.62	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		95.00000	108,000	12.62	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		509.00000	452,000	12.38	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		104.00000	119,000	12.38	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		591.00000	531,000	12.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		86.00000	98,000	12.85	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.92400	7.98040		12.37	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,181.00000	1,148,000	12.05	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		501.00000	524,000	12.05	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,155.00000	1,122,000	12.07	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		525.00000	548,000	12.07	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,209.00000	1,175,000	12.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		479.00000	501,000	12.02	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.10300	7.15160		12.62	0.00	0	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		132.00000	96,000	12.93	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		30.00000	43,000	12.93	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		97.00000	66,000	12.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		45.00000	63,000	12.62	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		171.00000	131,000	13.24	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		19.00000	28,000	13.24	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.18460	7.23320		11.34	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		399.00000	358,000	12.15	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		66.00000	73,000	12.15	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		360.00000	321,000	12.01	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		77.00000	86,000	12.01	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		438.00000	397,000	12.28	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		55.00000	62,000	12.28	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.48290	7.49180		13.58	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		256.00000	246,000	15.43	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		14.00000	13,000	15.43	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		213.00000	203,000	15.06	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		21.00000	20,000	15.06	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		301.00000	292,000	15.80	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		9.00000	9,000	15.80	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.59100	7.59980		14.19	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		561.00000	552,000	14.57	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		61.00000	61,000	14.57	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		521.00000	512,000	14.53	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		71.00000	71,000	14.53	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		601.00000	593,000	14.61	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		51.00000	52,000	14.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1	On	05/05/2011	Index Future			154.64100	154.08400			0.00	0	2.00
CRD1	On	04/08/2011	Index Future			156.76400	156.19900			0.00	0	0.00
GOVI	On	05/05/2011	GOVI			342.78400	341.21400			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		77,860.00000	62,160,000		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		77,960.00000	62,260,000		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		77,760.00000	62,060,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI			347.65500	346.06100			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		19,390.00000	3,450,000		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		19,490.00000	3,550,000		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		19,290.00000	3,350,000		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			150.47700	150.28100			0.00	0	60.00
IGOV	On	04/08/2011	Index Future			152.61500	152.41600			0.00	0	0.00
ILBI	On	05/05/2011	Index Future			406.95500	406.33500			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 FOn	16/03/2011	Jibar Tradeable Future			5.59400	5.59500				0.00	0	6,040.00
JIBAR FOn	20/04/2011	Jibar Tradeable Future			5.64200	5.62800				0.00	0	2,000.00
JIBAR FOn	18/05/2011	Jibar Tradeable Future			5.67000	5.67800				0.00	0	3,001.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.70100	5.69900				0.00	0	3,890.00
JIBAR FOn	20/07/2011	Jibar Tradeable Future			5.75900	5.71600				0.00	0	2,000.00
JIBAR FOn	17/08/2011	Jibar Tradeable Future			5.81100	5.82700				0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.90800	5.93500				0.00	0	14,390.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.38800	6.41700				0.00	0	5,390.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.78900	6.84200				0.00	0	1,290.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			7.21400	7.26900				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			7.63500	7.69400				0.00	0	44,510.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			8.08000	8.08000				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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	05/05/2011	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/05/2011	Index Future			334.63100	332.46400			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			339.38600	337.18700			0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.78600	7.87500		4.50	0.00	0	2,605.00
R157	On	05/05/2011	Bond Future	7.75	Call		684.00000	839,000	4.44	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,195.00000	986,000	4.44	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		774.00000	942,000	4.45	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,080.00000	885,000	4.45	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		601.00000	744,000	4.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future	7.70	Put		1,317.00000	1,097,000	4.43	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		526.00000	656,000	4.42	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,448.00000	1,214,000	4.42	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.94200	8.03900		4.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		619.00000	728,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,707.00000	2,444,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		679.00000	795,000	4.38	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,571.00000	2,315,000	4.38	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		565.00000	666,000	4.36	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,849.00000	2,578,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.11600	8.22100		4.75	0.00	0	3,694.00
R157	On	03/11/2011	Bond Future	8.25	Call		1,908.00000	2,106,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,804.00000	1,624,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,005.00000	2,209,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,722.00000	1,548,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,814.00000	2,006,000	4.74	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1,889.00000	1,704,000	4.74	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.30500	8.41900		4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,339.00000	2,543,000	4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		2,068.00000	1,890,000	4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,432.00000	2,641,000	4.77	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		1,995.00000	1,821,000	4.77	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,249.00000	2,448,000	4.74	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		2,145.00000	1,962,000	4.74	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			8.93300	9.03900		12.25	0.00	0	18,980.00
R186	On	05/05/2011	Bond Future	8.75	Call		1,301.00000	1,638,000	12.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		3,952.00000	3,327,000	12.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		1,461.00000	1,826,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		3,646.00000	3,050,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		1,153.00000	1,463,000	12.10	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		4,271.00000	3,620,000	12.10	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		10,097.00000	9,189,000	11.83	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		125.00000	178,000	11.83	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			9.03400	9.14300		12.75	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		975.00000	1,175,000	12.36	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		9,290.00000	8,521,000	12.36	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,070.00000	1,284,000	12.38	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		8,896.00000	8,141,000	12.38	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		887.00000	1,072,000	12.33	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		9,694.00000	8,910,000	12.33	0.00	0	0.00
R186	On	03/11/2011	Bond Future			9.13500	9.24800		12.75	0.00	0	12,982.00
R186	On	03/11/2011	Bond Future	9.00	Call		3,753.00000	4,200,000	12.61	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		5,929.00000	5,392,000	12.61	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		3,948.00000	4,410,000	12.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		5,681.00000	5,159,000	12.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		3,563.00000	3,996,000	12.58	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		6,186.00000	5,635,000	12.58	0.00	0	0.00
R186	On	02/02/2012	Bond Future			9.23500	9.35200		12.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,025.00000	4,466,000	12.60	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	9.00	Put		7,069.00000	6,512,000	12.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,212.00000	4,666,000	12.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		6,816.00000	6,272,000	12.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		3,844.00000	4,272,000	12.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		7,331.00000	6,760,000	12.56	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.43500	7.48600		4.00	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,225.00000	1,334,000	4.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		386.00000	332,000	4.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,336.00000	1,450,000	4.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		339.00000	290,000	4.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,119.00000	1,223,000	4.05	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		438.00000	379,000	4.05	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.58300	7.63900		4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		580.00000	634,000	3.88	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,746.00000	1,634,000	3.88	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		633.00000	692,000	3.89	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,649.00000	1,541,000	3.89	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		529.00000	581,000	3.87	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,847.00000	1,732,000	3.87	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.74700	7.80800		3.75	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,604.00000	1,699,000	3.82	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		1,075.00000	1,001,000	3.82	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,686.00000	1,784,000	3.83	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		1,019.00000	949,000	3.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	7.95	Call		1,524.00000	1,616,000	3.80	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		1,132.00000	1,055,000	3.80	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.92100	7.98800		4.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		1,958.00000	2,055,000	4.07	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1,292.00000	1,218,000	4.07	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,034.00000	2,133,000	4.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		1,242.00000	1,170,000	4.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		1,883.00000	1,978,000	4.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		1,344.00000	1,268,000	4.05	0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.32900	0.32900			0.00	0	10,489.00
R202	On	05/05/2011	Bond Future	2.05	Call		42,656.00000	42,656,000		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		43,684.00000	43,684,000		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		41,617.00000	41,617,000		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			8.40100	8.46300		7.00	0.00	0	516.00
R203	On	05/05/2011	Bond Future	8.25	Call		727.00000	834,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,757.00000	1,566,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		821.00000	937,000	6.92	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,608.00000	1,426,000	6.92	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		641.00000	739,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,915.00000	1,714,000	6.89	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.54000	8.60500		7.00	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	8.00	Call		744.00000	825,000	6.79	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,590.00000	3,370,000	6.79	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		813.00000	899,000	6.81	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,420.00000	3,205,000	6.81	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		677.00000	753,000	6.76	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,763.00000	3,538,000	6.76	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.68800	8.75700		7.25	0.00	0	1,416.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,803.00000	1,934,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		2,953.00000	2,777,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		1,904.00000	2,040,000	7.17	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		2,829.00000	2,658,000	7.17	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,705.00000	1,832,000	7.12	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		3,080.00000	2,900,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.84300	8.91600		7.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,420.00000	2,566,000	7.14	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		3,130.00000	2,965,000	7.14	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,526.00000	2,675,000	7.16	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		3,022.00000	2,859,000	7.16	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,317.00000	2,459,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		3,242.00000	3,073,000	7.12	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.59000	8.65600		8.00	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		950.00000	1,092,000	7.91	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,792.00000	1,579,000	7.91	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		1,064.00000	1,217,000	7.92	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	05/05/2011	Bond Future	8.55	Put		1,635.00000	1,433,000	7.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		844.00000	975,000	7.89	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,958.00000	1,734,000	7.89	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.72200	8.79100		8.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		642.00000	720,000	8.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,866.00000	4,584,000	8.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		703.00000	786,000	8.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		4,653.00000	4,377,000	8.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		584.00000	657,000	8.18	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		5,083.00000	4,796,000	8.18	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.85800	8.93000		8.50	98,585.08	1	1,876.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,285.00000	2,451,000	8.39	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		3,195.00000	2,999,000	8.39	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,404.00000	2,575,000	8.41	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		3,060.00000	2,869,000	8.41	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,170.00000	2,330,000	8.37	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		3,335.00000	3,132,000	8.37	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.99600	9.07200		8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		2,954.00000	3,137,000	8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		3,305.00000	3,117,000	8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,077.00000	3,265,000	8.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		3,184.00000	3,002,000	8.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		2,833.00000	3,012,000	8.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		3,428.00000	3,237,000	8.48	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			7.13800	7.21200		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		950.00000	1,076,000	3.09	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		258.00000	206,000	3.09	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,036.00000	1,167,000	3.10	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		225.00000	177,000	3.10	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		866.00000	986,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		294.00000	235,000	3.07	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.30200	7.38500		3.00	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		417.00000	479,000	2.91	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,265.00000	1,145,000	2.91	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		459.00000	524,000	2.93	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,197.00000	1,080,000	2.93	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		380.00000	438,000	2.90	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,339.00000	1,215,000	2.90	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.48400	7.57700		2.75	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,117.00000	1,221,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		775.00000	695,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,175.00000	1,282,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		735.00000	658,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,060.00000	1,161,000	2.79	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		817.00000	734,000	2.79	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.69100	7.79700		2.75	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,258.00000	1,364,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		901.00000	820,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,310.00000	1,418,000	2.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/02/2012	Bond Future	8.05	Put		866.00000	787,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,207.00000	1,310,000	2.79	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		938.00000	854,000	2.79	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.65500	8.75100		9.25	0.00	0	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		845.00000	1,042,000	9.16	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,277.00000	1,929,000	9.16	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		949.00000	1,163,000	9.18	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		2,093.00000	1,763,000	9.18	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		748.00000	930,000	9.14	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,468.00000	2,106,000	9.14	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.77700	8.87700		9.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		960.00000	1,118,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		4,486.00000	4,093,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,042.00000	1,209,000	9.56	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		4,280.00000	3,896,000	9.56	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		884.00000	1,033,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		4,699.00000	4,297,000	9.52	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.89700	9.00200		9.50	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,237.00000	2,488,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		3,595.00000	3,283,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,357.00000	2,616,000	9.42	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		3,444.00000	3,140,000	9.42	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,121.00000	2,363,000	9.37	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		3,752.00000	3,431,000	9.37	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			9.02100	9.13000		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		2,966.00000	3,244,000	9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		3,643.00000	3,354,000	9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,093.00000	3,379,000	9.52	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		3,509.00000	3,228,000	9.52	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		2,842.00000	3,113,000	9.48	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		3,782.00000	3,485,000	9.48	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.72300	8.84400		10.50	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		725.00000	957,000	10.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,792.00000	2,304,000	10.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		820.00000	1,072,000	10.42	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,583.00000	2,115,000	10.42	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		638.00000	850,000	10.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		3,011.00000	2,503,000	10.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.83200	8.95900		10.50	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		859.00000	1,054,000	10.19	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		5,082.00000	4,540,000	10.19	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		936.00000	1,143,000	10.21	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		4,853.00000	4,322,000	10.21	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		787.00000	970,000	10.17	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		5,318.00000	4,763,000	10.17	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.94500	9.07600		10.75	86,954.22	1	5,603.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,198.00000	2,518,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		4,061.00000	3,639,000	10.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.80	Call		2,318.00000	2,650,000	10.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		3,892.00000	3,481,000	10.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,081.00000	2,390,000	10.61	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		4,234.00000	3,801,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future			9.05700	9.19400		10.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,070.00000	3,436,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		4,145.00000	3,754,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,202.00000	3,577,000	10.63	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		3,999.00000	3,616,000	10.63	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		2,941.00000	3,297,000	10.58	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		4,296.00000	3,895,000	10.58	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.95800	9.06300		16.25	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		519.00000	684,000	15.91	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		5,003.00000	4,364,000	15.91	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		601.00000	785,000	15.94	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		4,669.00000	4,049,000	15.94	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		447.00000	594,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		5,351.00000	4,694,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			9.03400	9.14200		16.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,297.00000	1,533,000	16.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		6,369.00000	5,791,000	16.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,410.00000	1,660,000	16.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		6,067.00000	5,502,000	16.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		1,193.00000	1,414,000	16.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future	8.45	Put		6,684.00000	6,091,000	16.08	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		7,571.00000	8,233,000	17.58	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		952.00000	799,000	17.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future			9.11100	9.22100		17.00	0.00	0	1,033.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,464.00000	2,785,000	16.59	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		6,077.00000	5,580,000	16.59	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,610.00000	2,943,000	16.63	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		5,825.00000	5,340,000	16.63	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,326.00000	2,635,000	16.56	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		6,339.00000	5,830,000	16.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.18500	9.29900		16.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,676.00000	4,063,000	16.55	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		5,904.00000	5,455,000	16.55	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,840.00000	4,238,000	16.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		5,688.00000	5,249,000	16.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,516.00000	3,892,000	16.50	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		6,128.00000	5,667,000	16.50	0.00	0	0.00
R211	On	05/05/2011	Bond Future			1.59000	1.58700			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		3,049.00000	3,032,000		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		3,319.00000	3,303,000		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		2,777.00000	2,761,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.09	Put		0.00000	1,000		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			2.39900	2.39800			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		1,430.00000	1,439,000		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		944.00000	954,000		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		1,918.00000	1,928,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.99700	9.08600			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		9,154.00000	8,458,000		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		8,699.00000	8,003,000		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		9,612.00000	8,916,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			9.08100	9.17300			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		9,786.00000	9,078,000		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		9,333.00000	8,625,000		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		10,242.00000	9,534,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.16700	9.26200			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		3,999.00000	3,279,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		3,595.00000	2,875,000		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		4,406.00000	3,686,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.25400	9.35100			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		2,665.00000	1,942,000		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		2,278.00000	1,554,000		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		3,056.00000	2,333,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,780.15000	13,877.21000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		2,772.00000	1,802,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		0.00000	1,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		2,772.00000	1,801,000	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		2,772.00000	1,802,000	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			13,967.07000	14,066.12000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		5,661.00000	4,671,000		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		5,661.00000	4,671,000		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		5,661.00000	4,671,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	05/05/2011	Index Future			338.55000	336.96900			0.00	0	100.00
TRT1	On	04/08/2011	Index Future			343.19900	341.59400			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.05060	1.05980		13.27	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		160.00000	102,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		62.00000	96,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		13.00000	5,000	15.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		415.00000	499,000	15.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		603.00000	511,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		5.00000	5,000	16.00	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.06720	1.07630		13.76	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		458.00000	402,000	13.76	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		195.00000	230,000	13.76	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		237.00000	205,000	15.01	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		474.00000	533,000	15.01	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		820.00000	743,000	13.35	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		57.00000	71,000	13.35	0.00	0	0.00
Total for Derivatives :										209,862,596.90	34,233	781,086.00
<u>i-Bonds</u>												
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			5.80000	5.88000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.70000	7.78000			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	21/12/2026	Spot Bond			8.87000	8.97000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			212.53626	212.35350			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			229.45666	228.48898			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.35500	7.40000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.67000	2.67000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.32000	8.37500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.51000	8.57000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.05500	7.12000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.58000	8.67000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.65500	8.77000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.91000	9.01000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.66000	2.66000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.12000	2.12000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.67000	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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Grand Total:							209,862,596.90	34,233	781,086.00