



Daily MTM Report

Daily summary for: 03/03/2011

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			6.90820	6.90400		13.08	97,267,456.00	14,080	217,970.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		0.00000	0,000	23.64	0.00	0	6,050.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		1,096.00000	1,092,000	23.64	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		0.00000	0,000	24.12	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		1,146.00000	1,142,000	24.12	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		0.00000	0,000	23.16	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		1,046.00000	1,042,000	23.16	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,596.00000	1,592,000	28.44	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		0.00000	0,000	28.44	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,596.00000	3,592,000	41.05	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	41.05	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		399.00000	394,000	16.92	0.00	0	2,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		3.00000	2,000	16.92	0.00	0	6,050.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,496.00000	1,492,000	27.48	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		0.00000	0,000	27.48	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		597.00000	592,000	18.84	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	0,000	18.84	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		646.00000	642,000	19.32	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		0.00000	0,000	19.32	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		696.00000	692,000	19.80	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		0.00000	0,000	19.80	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		351.00000	346,000	16.44	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		5.00000	4,000	16.44	0.00	0	7,600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		211.00000	206,000	15.00	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		15.00000	14,000	15.00	0.00	0	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		497.00000	493,000	17.88	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		1.00000	1,000	17.88	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		256.00000	251,000	15.48	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		10.00000	9,000	15.48	0.00	0	100.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		448.00000	444,000	17.40	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		2.00000	2,000	17.40	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		7.00000	6,000	15.96	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		303.00000	298,000	15.96	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		44.00000	39,000	13.46	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		98.00000	97,000	13.46	0.00	0	8,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Put		130.00000	123,000	14.04	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Call		34.00000	31,000	14.04	0.00	0	1,600.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.00190	6.99790		14.21	94,910,754.50	13,555	77,665.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		87.00000	88,000	16.46	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		539.00000	536,000	16.46	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		79.00000	80,000	16.71	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		581.00000	578,000	16.71	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		96.00000	97,000	16.21	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		498.00000	495,000	16.21	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		391.00000	394,000	14.52	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		93.00000	92,000	14.52	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Put		343.00000	340,000	15.21	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Call		141.00000	142,000	15.21	0.00	0	400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Put		241.00000	239,000	14.46	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Call		189.00000	191,000	14.46	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Put		1,036.00000	1,032,000	19.21	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Call		34.00000	34,000	19.21	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Put		849.00000	845,000	18.21	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		47.00000	47,000	18.21	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		380.00000	377,000	15.46	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		128.00000	129,000	15.46	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		116.00000	117,000	15.71	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		418.00000	415,000	15.71	0.00	0	200.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		274.00000	271,000	14.71	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		172.00000	173,000	14.71	0.00	0	650.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.10430	7.10160		14.73	1,875,535.20	264	13,136.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		97.00000	99,000	18.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,045.00000	1,045,000	18.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		92.00000	94,000	18.50	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,090.00000	1,090,000	18.50	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		102.00000	104,000	18.13	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		1,000.00000	1,000,000	18.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		826.00000	827,000	17.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		128.00000	131,000	17.37	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		209.00000	212,000	15.86	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		507.00000	508,000	15.86	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		472.00000	477,000	14.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		170.00000	173,000	14.68	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		412.00000	417,000	14.70	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		210.00000	213,000	14.70	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		544.00000	545,000	16.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		196.00000	199,000	16.05	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		661.00000	662,000	16.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		163.00000	166,000	16.62	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.20230	7.19970		14.86	0.00	0	970.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		325.00000	328,000	15.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		475.00000	476,000	15.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		309.00000	311,000	15.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		509.00000	509,000	15.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		342.00000	345,000	15.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		442.00000	443,000	15.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.30920	7.30780		15.13	0.00	0	277.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		582.00000	585,000	14.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		310.00000	312,000	14.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		556.00000	558,000	14.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		334.00000	335,000	14.92	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	19/03/2012	Foreign Exchange Future	6.99	Call		610.00000	613,000	14.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		288.00000	290,000	14.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		602.00000	605,000	14.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		294.00000	296,000	14.84	0.00	0	1,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.22670	9.21940		18.39	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,469.00000	1,482,000	18.39	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,450.00000	1,455,000	18.39	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,452.00000	1,466,000	18.45	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,483.00000	1,489,000	18.45	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,485.00000	1,499,000	18.33	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,416.00000	1,422,000	18.33	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future			6.90820	6.90400			13.08	0.00	0	70.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		3,357.00000	3,139,000	14.04	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		12,957.00000	12,319,000	14.04	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		2,290.00000	2,091,000	14.52	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		16,890.00000	16,271,000	14.52	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		4,844.00000	4,628,000	13.56	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		9,444.00000	8,808,000	13.56	0.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			7.00190	6.99790			14.21	0.00	0	280.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		18,938.00000	19,099,000	14.46	0.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		24,148.00000	23,909,000	14.46	0.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		17,166.00000	17,310,000	14.71	0.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		27,376.00000	27,120,000	14.71	0.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		20,889.00000	21,069,000	14.21	0.00	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		21,099.00000	20,879,000	14.21	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		10,549.00000	10,622,000	15.96	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		45,759.00000	45,432,000	15.96	0.00	0	60.00
£ / R	On 14/03/2011	Foreign Exchange Future			11.23610	11.25870		13.03	4,606,801.00	410	30,360.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Call		9.00000	6,000	16.49	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Put		550.00000	570,000	16.49	0.00	0	2,000.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Call		7.00000	5,000	16.81	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Put		598.00000	619,000	16.81	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Call		11.00000	8,000	16.18	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Put		502.00000	522,000	16.18	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Put		237.00000	250,000	14.29	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Call		46.00000	36,000	14.29	0.00	0	569.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Put		1,291.00000	1,314,000	21.21	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Call		0.00000	0,000	21.21	0.00	0	569.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Put		744.00000	766,000	17.75	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Call		3.00000	2,000	17.75	0.00	0	150.00
£ / R	On 14/03/2011	Foreign Exchange Future	8.00	Put		0.00000	0,000	18.34	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	8.00	Call		3,259.00000	3,236,000	18.34	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	7.30	Put		0.00000	0,000	18.34	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	7.30	Call		3,959.00000	3,936,000	18.34	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future			11.37610	11.39960		13.90	216,145.90	19	3,016.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		187.00000	177,000	14.98	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		637.00000	651,000	14.98	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		175.00000	166,000	15.10	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	13/06/2011	Foreign Exchange Future	11.90	Put		675.00000	690,000	15.10	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		200.00000	190,000	14.86	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		600.00000	614,000	14.86	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Call		749.00000	728,000	13.87	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Put		99.00000	102,000	13.87	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		365.00000	376,000	14.02	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		315.00000	302,000	14.02	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		277.00000	265,000	14.26	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		427.00000	439,000	14.26	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		164.00000	155,000	15.22	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		714.00000	729,000	15.22	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.52080	11.54750		14.39	57,604.00	5	2,512.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		517.00000	499,000	14.39	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		470.00000	478,000	14.39	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		493.00000	479,000	14.48	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		496.00000	508,000	14.48	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		541.00000	523,000	14.37	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		444.00000	452,000	14.37	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		454.00000	440,000	14.68	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		557.00000	569,000	14.68	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		311.00000	301,000	15.56	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		864.00000	880,000	15.56	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.65500	11.68200		14.56	0.00	0	87.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		623.00000	607,000	14.56	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		591.00000	602,000	14.56	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		600.00000	587,000	14.65	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		618.00000	632,000	14.65	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		647.00000	630,000	14.54	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		565.00000	575,000	14.54	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		430.00000	420,000	15.47	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		948.00000	965,000	15.47	0.00	0	250.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08390	0.08450		14.71	0.00	0	438.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		29.00000	17,000	18.35	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		279.00000	327,000	18.35	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		0.00000	0,000	24.80	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,250.00000	1,310,000	24.80	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		750.00000	690,000	16.42	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	16.42	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08510	0.08570		18.39	0.00	0	573.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		330.00000	303,000	16.64	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		260.00000	293,000	16.64	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		81.00000	74,000	20.08	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,011.00000	1,064,000	20.08	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,088.00000	1,031,000	16.17	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		18.00000	21,000	16.17	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.62570	9.56880		12.29	10,520,890.10	1,093	17,420.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		24.00000	31,000	13.86	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		255.00000	205,000	13.86	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		18.00000	23,000	14.26	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		299.00000	247,000	14.26	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		32.00000	41,000	13.47	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		213.00000	165,000	13.47	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		58.00000	38,000	13.24	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		127.00000	164,000	13.24	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		832.00000	775,000	18.58	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		1.00000	1,000	18.58	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		932.00000	875,000	19.37	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		1.00000	1,000	19.37	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		535.00000	479,000	16.22	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		4.00000	5,000	16.22	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		73.00000	95,000	12.29	0.00	0	500.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		104.00000	69,000	12.29	0.00	0	3,000.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Put		439.00000	383,000	15.44	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Call		8.00000	9,000	15.44	0.00	0	500.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.74200	9.68690		13.19	8,124,828.00	834	8,923.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		227.00000	247,000	13.37	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		340.00000	305,000	13.37	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		210.00000	229,000	13.56	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		373.00000	337,000	13.56	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		245.00000	267,000	13.19	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		308.00000	275,000	13.19	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.86000	9.81010		13.49	98,600.00	10	3,161.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		472.00000	502,000	13.46	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		312.00000	292,000	13.46	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		446.00000	474,000	13.47	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		336.00000	314,000	13.47	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		500.00000	530,000	13.46	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		290.00000	270,000	13.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.96810	9.92210		13.58	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		540.00000	565,000	13.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		418.00000	397,000	13.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		515.00000	539,000	13.55	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		443.00000	421,000	13.55	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		566.00000	592,000	13.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		394.00000	374,000	13.52	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			369.84500	370.84200			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			375.10200	376.11200			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			340.84000	341.56700			0.00	0	1,064.00
ALBI	On	04/08/2011	Index Future			345.68500	346.42000			0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.00330	7.00420		9.66	0.00	0	8,189.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		306.00000	304,000	12.19	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		2.00000	1,000	12.19	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		257.00000	255,000	11.77	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		3.00000	2,000	11.77	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		355.00000	354,000	12.61	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		1.00000	1,000	12.61	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.01770	7.01810		10.23	1,894,779.00	270	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		423.00000	422,000	12.68	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		55.00000	54,000	12.68	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		381.00000	380,000	12.33	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		63.00000	62,000	12.33	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		467.00000	466,000	13.03	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		49.00000	48,000	13.03	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.03120	7.03290		10.76	0.00	0	5,840.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		491.00000	490,000	12.64	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		108.00000	109,000	12.64	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		452.00000	451,000	12.40	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		119.00000	120,000	12.40	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		531.00000	530,000	12.87	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		98.00000	99,000	12.87	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.97500	7.92400		12.41	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,148.00000	1,180,000	12.01	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		524.00000	505,000	12.01	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,122.00000	1,153,000	12.04	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		548.00000	528,000	12.04	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,175.00000	1,207,000	11.98	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		501.00000	482,000	11.98	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.09520	7.10300		12.34	0.00	0	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		96.00000	87,000	12.71	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		43.00000	42,000	12.71	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		66.00000	58,000	12.34	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		63.00000	63,000	12.34	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		131.00000	122,000	13.09	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		28.00000	27,000	13.09	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.17620	7.18460		11.71	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		358.00000	355,000	12.46	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		73.00000	79,000	12.46	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		321.00000	319,000	12.34	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		86.00000	93,000	12.34	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		397.00000	393,000	12.59	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		62.00000	67,000	12.59	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.42530	7.48290		13.23	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		246.00000	192,000	14.39	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		13.00000	17,000	14.39	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		203.00000	151,000	14.00	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		20.00000	26,000	14.00	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		292.00000	236,000	14.78	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		9.00000	11,000	14.78	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.53190	7.59100		14.22	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		552.00000	503,000	14.55	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		61.00000	71,000	14.55	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		512.00000	465,000	14.52	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		71.00000	83,000	14.52	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		593.00000	543,000	14.59	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		52.00000	61,000	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
CRD1	On	05/05/2011	Index Future			154.42800	154.64100			0.00	0	2.00
CRD1	On	04/08/2011	Index Future			156.54900	156.76400			0.00	0	0.00
GOVI	On	05/05/2011	GOVI			342.06400	342.78400			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		62,160.00000	69,360,000		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		62,260.00000	69,460,000		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		62,060.00000	69,260,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI			346.92700	347.65500			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		3,450.00000	10,730,000		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		3,550.00000	10,830,000		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		3,350.00000	10,630,000		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			150.41800	150.47700			0.00	0	60.00
IGOV	On	04/08/2011	Index Future			152.55600	152.61500			0.00	0	0.00
ILBI	On	05/05/2011	Index Future			406.78900	406.95500			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			5.59500	5.59400				0.00	0	6,040.00
JIBAR FOn	20/04/2011	Jibar Tradeable Future			5.63700	5.64200				0.00	0	2,000.00
JIBAR FOn	18/05/2011	Jibar Tradeable Future			5.68800	5.67000				0.00	0	3,001.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.71000	5.70100				0.00	0	3,890.00
JIBAR FOn	20/07/2011	Jibar Tradeable Future			5.72000	5.75900				0.00	0	2,000.00
JIBAR FOn	17/08/2011	Jibar Tradeable Future			5.81700	5.81100				0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.89900	5.90800				0.00	0	14,390.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.40200	6.38800				0.00	0	5,390.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.82400	6.78900				0.00	0	1,290.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			7.26300	7.21400				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			7.67000	7.63500				0.00	0	44,510.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			8.04000	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			333.86700	334.63100			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			338.61400	339.38600			0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.82600	7.78600		4.50	0.00	0	2,605.00
R157	On	05/05/2011	Bond Future	7.75	Call		839.00000	756,000	4.44	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		986.00000	1,067,000	4.44	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		942.00000	853,000	4.45	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		885.00000	959,000	4.45	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		744.00000	667,000	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		1,097.00000	1,183,000	4.43	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		656.00000	585,000	4.42	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,214.00000	1,307,000	4.42	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.98600	7.94200		4.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		728.00000	671,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,444.00000	2,556,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		795.00000	734,000	4.38	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,315.00000	2,423,000	4.38	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		666.00000	613,000	4.36	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,578.00000	2,694,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.16400	8.11600		4.75	0.00	0	3,694.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,106.00000	2,008,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,624.00000	1,699,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,209.00000	2,109,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,548.00000	1,621,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,006.00000	1,911,000	4.74	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1,704.00000	1,782,000	4.74	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.35600	8.30500		4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,543.00000	2,446,000	4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		1,890.00000	1,964,000	4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,641.00000	2,542,000	4.77	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		1,821.00000	1,893,000	4.77	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,448.00000	2,353,000	4.74	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		1,962.00000	2,038,000	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			8.95300	8.93300		12.25	116,896,060.00	1,000	19,980.00
R186	On	05/05/2011	Bond Future	8.75	Call		1,638.00000	1,549,000	12.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		3,327.00000	3,420,000	12.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		1,826.00000	1,731,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		3,050.00000	3,137,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		1,463.00000	1,379,000	12.10	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		3,620.00000	3,718,000	12.10	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		9,189.00000	9,352,000	11.83	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		178.00000	159,000	11.83	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			9.05400	9.03400		12.75	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,175.00000	1,125,000	12.36	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		8,521.00000	8,650,000	12.36	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,284.00000	1,231,000	12.38	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		8,141.00000	8,267,000	12.38	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		1,072.00000	1,026,000	12.33	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		8,910.00000	9,043,000	12.33	0.00	0	0.00
R186	On	03/11/2011	Bond Future			9.15600	9.13500		12.75	0.00	0	12,982.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,200.00000	4,103,000	12.61	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		5,392.00000	5,479,000	12.61	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,410.00000	4,309,000	12.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		5,159.00000	5,241,000	12.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		3,996.00000	3,901,000	12.58	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		5,635.00000	5,724,000	12.58	0.00	0	0.00
R186	On	02/02/2012	Bond Future			9.25600	9.23500		12.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,466.00000	4,375,000	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		6,512.00000	6,601,000	12.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,666.00000	4,572,000	12.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		6,272.00000	6,358,000	12.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,272.00000	4,183,000	12.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		6,760.00000	6,851,000	12.56	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.49700	7.43500		4.00	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,334.00000	1,191,000	4.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		332.00000	387,000	4.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,450.00000	1,301,000	4.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		290.00000	339,000	4.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,223.00000	1,086,000	4.05	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		379.00000	440,000	4.05	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.65000	7.58300		4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		634.00000	563,000	3.88	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,634.00000	1,762,000	3.88	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		692.00000	615,000	3.89	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,541.00000	1,663,000	3.89	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		581.00000	513,000	3.87	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,732.00000	1,863,000	3.87	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.82100	7.74700		3.75	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,699.00000	1,578,000	3.82	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		1,001.00000	1,085,000	3.82	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,784.00000	1,660,000	3.83	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		949.00000	1,029,000	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		1,616.00000	1,499,000	3.80	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		1,055.00000	1,143,000	3.80	0.00	0	0.00
R201	On	02/02/2012	Bond Future			8.00200	7.92100		4.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,055.00000	1,933,000	4.07	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1,218.00000	1,303,000	4.07	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,133.00000	2,009,000	4.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		1,170.00000	1,253,000	4.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		1,978.00000	1,858,000	4.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		1,268.00000	1,355,000	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			8.45200	8.40100		7.00	0.00	0	516.00
R203	On	05/05/2011	Bond Future	8.25	Call		834.00000	730,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,566.00000	1,707,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		937.00000	825,000	6.92	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,426.00000	1,559,000	6.92	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		739.00000	642,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,714.00000	1,863,000	6.89	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.59300	8.54000		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		825.00000	750,000	6.79	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,370.00000	3,541,000	6.79	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		899.00000	819,000	6.81	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,205.00000	3,371,000	6.81	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		753.00000	682,000	6.76	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,538.00000	3,713,000	6.76	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.74400	8.68800		7.25	0.00	0	1,416.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,934.00000	1,819,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		2,777.00000	2,911,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,040.00000	1,920,000	7.17	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		2,658.00000	2,787,000	7.17	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,832.00000	1,720,000	7.12	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		2,900.00000	3,038,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.90300	8.84300		7.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,566.00000	2,438,000	7.14	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		2,965.00000	3,093,000	7.14	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,675.00000	2,544,000	7.16	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		2,859.00000	2,984,000	7.16	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,459.00000	2,335,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		3,073.00000	3,205,000	7.12	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.63000	8.59000		8.00	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		1,092.00000	988,000	7.91	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,579.00000	1,690,000	7.91	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		1,217.00000	1,106,000	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		1,433.00000	1,538,000	7.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		975.00000	878,000	7.89	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,734.00000	1,852,000	7.89	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.76400	8.72200		8.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		720.00000	663,000	8.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,584.00000	4,746,000	8.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		786.00000	726,000	8.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		4,377.00000	4,536,000	8.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		657.00000	604,000	8.18	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		4,796.00000	4,962,000	8.18	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.90200	8.85800		8.50	0.00	0	1,876.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,451.00000	2,340,000	8.39	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		2,999.00000	3,110,000	8.39	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,575.00000	2,461,000	8.41	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		2,869.00000	2,977,000	8.41	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,330.00000	2,222,000	8.37	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		3,132.00000	3,246,000	8.37	0.00	0	0.00
R204	On	02/02/2012	Bond Future			9.04200	8.99600		8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,137.00000	3,018,000	8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		3,117.00000	3,223,000	8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,265.00000	3,143,000	8.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		3,002.00000	3,104,000	8.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,012.00000	2,895,000	8.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		3,237.00000	3,344,000	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			7.18000	7.13800		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,076.00000	998,000	3.09	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		206.00000	229,000	3.09	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,167.00000	1,087,000	3.10	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		177.00000	199,000	3.10	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		986.00000	911,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		235.00000	262,000	3.07	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.34900	7.30200		3.00	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		479.00000	440,000	2.91	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,145.00000	1,209,000	2.91	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		524.00000	483,000	2.93	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,080.00000	1,142,000	2.93	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		438.00000	401,000	2.90	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,215.00000	1,281,000	2.90	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.53600	7.48400		2.75	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,221.00000	1,159,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		695.00000	736,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,282.00000	1,219,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		658.00000	698,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,161.00000	1,101,000	2.79	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		734.00000	777,000	2.79	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.75100	7.69100		2.75	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,364.00000	1,301,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		820.00000	863,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,418.00000	1,354,000	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		787.00000	829,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,310.00000	1,249,000	2.79	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		854.00000	899,000	2.79	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.69500	8.65500		9.25	0.00	0	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		1,042.00000	941,000	9.16	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,929.00000	2,056,000	9.16	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		1,163.00000	1,054,000	9.18	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,763.00000	1,881,000	9.18	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		930.00000	836,000	9.14	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,106.00000	2,239,000	9.14	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.81800	8.77700		9.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,118.00000	1,042,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		4,093.00000	4,243,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,209.00000	1,129,000	9.56	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,896.00000	4,043,000	9.56	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,033.00000	961,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		4,297.00000	4,451,000	9.52	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.94100	8.89700		9.50	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,488.00000	2,372,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		3,283.00000	3,404,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,616.00000	2,497,000	9.42	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		3,140.00000	3,257,000	9.42	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,363.00000	2,251,000	9.37	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		3,431.00000	3,555,000	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			9.06600	9.02100		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,244.00000	3,120,000	9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		3,354.00000	3,465,000	9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,379.00000	3,252,000	9.52	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		3,228.00000	3,335,000	9.52	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,113.00000	2,992,000	9.48	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		3,485.00000	3,599,000	9.48	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.77800	8.72300		10.50	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		957.00000	829,000	10.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,304.00000	2,504,000	10.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		1,072.00000	935,000	10.42	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,115.00000	2,306,000	10.42	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		850.00000	732,000	10.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,503.00000	2,713,000	10.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.89000	8.83200		10.50	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,054.00000	952,000	10.19	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		4,540.00000	4,775,000	10.19	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,143.00000	1,035,000	10.21	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		4,322.00000	4,552,000	10.21	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		970.00000	874,000	10.17	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		4,763.00000	5,005,000	10.17	0.00	0	0.00
R208	On	03/11/2011	Bond Future			9.00500	8.94500		10.75	0.00	0	5,603.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,518.00000	2,359,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		3,639.00000	3,821,000	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		2,650.00000	2,485,000	10.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		3,481.00000	3,658,000	10.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,390.00000	2,236,000	10.61	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		3,801.00000	3,988,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future			9.12000	9.05700		10.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,436.00000	3,256,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		3,754.00000	3,923,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,577.00000	3,393,000	10.63	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		3,616.00000	3,781,000	10.63	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,297.00000	3,122,000	10.58	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		3,895.00000	4,069,000	10.58	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.99300	8.95800		16.25	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		684.00000	609,000	15.91	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		4,364.00000	4,559,000	15.91	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		785.00000	703,000	15.94	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		4,049.00000	4,237,000	15.94	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		594.00000	526,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		4,694.00000	4,896,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			9.07000	9.03400		16.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,533.00000	1,439,000	16.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		5,791.00000	5,970,000	16.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,660.00000	1,561,000	16.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		5,502.00000	5,676,000	16.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		1,414.00000	1,325,000	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		6,091.00000	6,275,000	16.08	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		8,233.00000	7,999,000	17.58	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		799.00000	838,000	17.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future			9.14800	9.11100		17.00	0.00	0	1,033.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,785.00000	2,663,000	16.59	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		5,580.00000	5,734,000	16.59	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,943.00000	2,817,000	16.63	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		5,340.00000	5,491,000	16.63	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,635.00000	2,517,000	16.56	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		5,830.00000	5,989,000	16.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.22300	9.18500		16.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,063.00000	3,921,000	16.55	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		5,455.00000	5,593,000	16.55	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,238.00000	4,092,000	16.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		5,249.00000	5,384,000	16.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,892.00000	3,754,000	16.50	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		5,667.00000	5,810,000	16.50	0.00	0	0.00
R211	On	05/05/2011	Bond Future			1.60100	1.59000			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		3,032.00000	2,970,000		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		3,303.00000	3,241,000		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		2,761.00000	2,699,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.09	Put		1.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	05/05/2011	Bond Future			2.39900	2.39900			12,486,276.00	120	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		1,439.00000	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		954.00000	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		1,928.00000	1,928,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			9.02600	8.99700			0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Put		8,458.00000	8,686,000		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		8,003.00000	8,231,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Put		8,916.00000	9,144,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			9.11100	9.08100			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		9,078.00000	9,310,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		8,625.00000	8,857,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		9,534.00000	9,766,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.19800	9.16700			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		3,279.00000	3,515,000		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		2,875.00000	3,111,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		3,686.00000	3,922,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.28600	9.25400			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		1,942.00000	2,182,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		1,554.00000	1,794,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		2,333.00000	2,572,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,803.09000	13,780.15000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		1,802.00000	2,031,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		1.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		1,801.00000	2,031,000	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		1,802.00000	2,031,000	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			13,987.58000	13,967.07000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		4,671.00000	4,876,000		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		4,671.00000	4,876,000		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		4,671.00000	4,876,000		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			337.84300	338.55000			0.00	0	100.00
TRT1	On	04/08/2011	Index Future			342.48200	343.19900			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.05120	1.05060		13.23	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		102.00000	101,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		96.00000	89,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		5.00000	6,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		499.00000	494,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		511.00000	518,000	17.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		5.00000	6,000	17.00	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.06740	1.06720		13.82	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		402.00000	403,000	13.82	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		230.00000	229,000	13.82	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		205.00000	204,000	15.00	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		533.00000	530,000	15.00	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		743.00000	746,000	13.49	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		71.00000	72,000	13.49	0.00	0	0.00
Total for Derivatives :										348,955,729.70	31,660	789,745.00

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			5.84000	5.80000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.74000	7.70000			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			8.89000	8.87000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			212.55632	212.53626			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			229.48625	229.45666			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.41500	7.35500			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			8.37000	8.32000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.55000	8.51000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.09500	7.05500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.62000	8.58000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.71000	8.65500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.94500	8.91000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.69000	2.66000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.13000	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:							348,955,729.70	31,660	789,745.00