



Daily MTM Report

Daily summary for: 08/02/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 14/03/2011 Foreign Exchange Future			7.24610	7.28110		13.84	77,294,148.70	10,667	223,934.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		8.00000	6,000	17.98	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		727.00000	760,000	17.98	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		6.00000	5,000	18.25	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		775.00000	809,000	18.25	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		9.00000	7,000	17.70	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		678.00000	711,000	17.70	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,220.00000	1,255,000	20.73	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		1.00000	1,000	20.73	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,219.00000	3,254,000	32.35	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	32.35	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		137.00000	154,000	14.12	0.00	0	2,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		118.00000	100,000	14.12	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,121.00000	1,155,000	20.18	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		2.00000	1,000	20.18	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		275.00000	300,000	15.22	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		56.00000	46,000	15.22	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		315.00000	341,000	15.50	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		46.00000	37,000	15.50	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		357.00000	384,000	15.77	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		38.00000	30,000	15.77	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		114.00000	124,000	13.84	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		145.00000	120,000	13.84	0.00	0	9,600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		62.00000	67,000	14.53	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		243.00000	213,000	14.53	0.00	0	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		201.00000	222,000	14.67	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		82.00000	68,000	14.67	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		76.00000	83,000	14.30	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		207.00000	179,000	14.30	0.00	0	600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		168.00000	187,000	14.39	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		99.00000	83,000	14.39	0.00	0	150.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		175.00000	148,000	14.07	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		94.00000	102,000	14.07	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		19.00000	20,000	15.68	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		450.00000	416,000	15.68	0.00	0	8,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Put		39.00000	42,000	14.99	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Call		320.00000	288,000	14.99	316,800.00	1,100	1,600.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.34360	7.37980		14.53	8,364,360.40	1,139	51,156.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		225.00000	209,000	15.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		295.00000	315,000	15.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		208.00000	193,000	15.24	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		328.00000	349,000	15.24	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		244.00000	227,000	14.77	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		264.00000	283,000	14.77	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		717.00000	686,000	14.50	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		37.00000	42,000	14.50	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Put		167.00000	181,000	14.52	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Call		347.00000	325,000	14.52	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Put		113.00000	124,000	14.52	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Call		443.00000	418,000	14.52	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Put		716.00000	746,000	17.60	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Call		96.00000	90,000	17.60	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Put		550.00000	577,000	16.65	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		130.00000	121,000	16.65	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		188.00000	203,000	14.53	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		318.00000	297,000	14.53	0.00	0	500.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.45070	7.48790		14.86	0.00	0	12,050.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		185.00000	179,000	17.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		747.00000	778,000	17.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		175.00000	170,000	17.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		787.00000	819,000	17.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		195.00000	188,000	16.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		707.00000	737,000	16.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		554.00000	582,000	16.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		242.00000	233,000	16.12	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		388.00000	369,000	14.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		300.00000	318,000	14.83	0.00	0	2,800.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.55410	7.59130		15.08	0.00	0	190.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		539.00000	521,000	14.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		298.00000	317,000	14.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		513.00000	495,000	14.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		322.00000	341,000	14.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		567.00000	548,000	14.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		276.00000	294,000	14.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.53720	9.57070		18.62	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,715.00000	1,664,000	18.21	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,344.00000	1,327,000	18.21	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,697.00000	1,646,000	18.27	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,376.00000	1,359,000	18.27	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,733.00000	1,682,000	18.16	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,312.00000	1,295,000	18.16	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future			7.24610	7.28110			13.84	0.00	0	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call			32,011.00000	28,847,000	14.99	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put			3,901.00000	4,237,000	14.99	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call			28,032.00000	24,963,000	14.76	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put			4,922.00000	5,353,000	14.76	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call			36,174.00000	32,934,000	15.22	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put			3,064.00000	3,324,000	15.22	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			7.34360	7.37980			14.53	0.00	0	20.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			44,333.00000	41,821,000	14.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		11,353.00000	12,461,000	14.52	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		40,962.00000	38,554,000	14.52	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		12,982.00000	14,194,000	14.52	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		47,852.00000	45,239,000	14.51	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		9,872.00000	10,879,000	14.51	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future			11.61600	11.71980		13.78	7,376,160.00	635	31,162.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Call		168.00000	127,000	14.46	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Put		248.00000	311,000	14.46	0.00	0	2,000.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Call		150.00000	113,000	14.63	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Put		280.00000	347,000	14.63	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Call		188.00000	143,000	14.29	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Put		218.00000	277,000	14.29	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Put		97.00000	126,000	14.08	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Call		367.00000	292,000	14.08	0.00	0	870.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Put		856.00000	953,000	17.00	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Call		26.00000	19,000	17.00	0.00	0	870.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Put		385.00000	461,000	15.14	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Call		105.00000	77,000	15.14	0.00	0	150.00
£ / R	On 13/06/2011	Foreign Exchange Future			11.75830	11.86380		14.25	1,763,745.00	150	2,513.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		403.00000	355,000	14.48	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		389.00000	447,000	14.48	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		382.00000	336,000	14.60	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Put		418.00000	478,000	14.60	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Call		427.00000	374,000	14.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		363.00000	416,000	14.37	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Call		1,170.00000	1,071,000	13.92	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Put		56.00000	63,000	13.92	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		215.00000	249,000	14.15	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		629.00000	557,000	14.15	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		566.00000	499,000	14.19	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		252.00000	291,000	14.19	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		362.00000	318,000	14.71	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		448.00000	510,000	14.71	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.90760	12.01460		14.57	0.00	0	2,457.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		823.00000	753,000	14.36	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		308.00000	345,000	14.36	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		792.00000	724,000	14.39	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		327.00000	366,000	14.39	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		854.00000	782,000	14.34	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		289.00000	324,000	14.34	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		734.00000	669,000	14.44	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		369.00000	411,000	14.44	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		513.00000	468,000	14.95	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		598.00000	660,000	14.95	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			12.04860	12.15470		14.67	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		916.00000	850,000	14.39	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		411.00000	451,000	14.39	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		887.00000	823,000	14.43	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		432.00000	474,000	14.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		945.00000	877,000	14.36	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		390.00000	428,000	14.36	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08820	0.08840		16.02	8,820.00	100	428.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		266.00000	251,000	17.34	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		126.00000	131,000	17.34	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		21.00000	18,000	21.07	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		881.00000	898,000	21.07	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		1,141.00000	1,121,000	17.33	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		1.00000	1,000	17.33	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08950	0.08970		17.82	0.00	0	573.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		624.00000	610,000	16.62	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		154.00000	160,000	16.62	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		206.00000	200,000	19.47	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		736.00000	750,000	19.47	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,483.00000	1,463,000	17.19	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		13.00000	13,000	17.19	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.86890	9.83440		13.02	27,998,069.30	2,837	17,245.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		180.00000	195,000	13.19	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		146.00000	126,000	13.19	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		153.00000	166,000	13.02	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		169.00000	147,000	13.02	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		209.00000	226,000	13.36	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		125.00000	107,000	13.36	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		53.00000	44,000	14.21	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	9.50	Call		387.00000	413,000	14.21	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		595.00000	562,000	15.33	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		29.00000	31,000	15.33	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		687.00000	654,000	15.75	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		21.00000	23,000	15.75	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		339.00000	311,000	14.07	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		73.00000	80,000	14.07	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		310.00000	333,000	13.87	0.00	0	500.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		76.00000	64,000	13.87	0.00	0	3,000.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Put		265.00000	239,000	13.65	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Call		99.00000	108,000	13.65	0.00	0	500.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.98950	9.95640		13.42	0.00	0	8,073.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		397.00000	414,000	13.45	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		241.00000	225,000	13.45	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		369.00000	386,000	13.44	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		263.00000	247,000	13.44	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		426.00000	444,000	13.45	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		220.00000	205,000	13.45	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.11760	10.08580		13.55	30,352.80	3	2,460.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		672.00000	690,000	13.46	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		236.00000	222,000	13.46	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		641.00000	658,000	13.47	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		255.00000	240,000	13.47	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		704.00000	722,000	13.45	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		218.00000	204,000	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	19/12/2011			10.23880	10.20750		13.70	0.00	0	0.00
€ / R	On	19/12/2011	9.80	Call		731.00000	747,000	13.42	0.00	0	0.00
€ / R	On	19/12/2011	9.80	Put		324.00000	308,000	13.42	0.00	0	0.00
€ / R	On	19/12/2011	9.85	Call		702.00000	718,000	13.45	0.00	0	0.00
€ / R	On	19/12/2011	9.85	Put		345.00000	329,000	13.45	0.00	0	0.00
€ / R	On	19/12/2011	9.75	Call		761.00000	777,000	13.38	0.00	0	0.00
€ / R	On	19/12/2011	9.75	Put		304.00000	288,000	13.38	0.00	0	0.00
AL7T	On	05/05/2011			372.50900	371.38500			0.00	0	30.00
AL7T	On	04/08/2011			377.74700	376.60500			0.00	0	0.00
ALBI	On	05/05/2011			343.34800	342.55400			0.00	0	1,082.00
ALBI	On	04/08/2011			348.17600	347.36900			0.00	0	0.00
AU\$ / R	On	14/03/2011			7.31950	7.34920		9.79	153,709.50	21	7,848.00
AU\$ / R	On	14/03/2011	6.70	Call		654.00000	625,000	16.31	0.00	0	0.00
AU\$ / R	On	14/03/2011	6.70	Put		5.00000	6,000	16.31	0.00	0	0.00
AU\$ / R	On	14/03/2011	6.75	Call		605.00000	576,000	15.77	0.00	0	0.00
AU\$ / R	On	14/03/2011	6.75	Put		6.00000	7,000	15.77	0.00	0	0.00
AU\$ / R	On	14/03/2011	6.65	Call		703.00000	674,000	16.85	0.00	0	0.00
AU\$ / R	On	14/03/2011	6.65	Put		4.00000	5,000	16.85	0.00	0	0.00
AU\$ / R	On	13/06/2011			7.33330	7.36380		10.27	0.00	0	6,407.00
AU\$ / R	On	13/06/2011	6.65	Call		747.00000	719,000	14.42	0.00	0	0.00
AU\$ / R	On	13/06/2011	6.65	Put		33.00000	36,000	14.42	0.00	0	0.00
AU\$ / R	On	13/06/2011	6.70	Call		700.00000	674,000	14.13	0.00	0	0.00
AU\$ / R	On	13/06/2011	6.70	Put		36.00000	41,000	14.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		793.00000	765,000	14.72	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		29.00000	32,000	14.72	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.34680	7.37770		10.42	0.00	0	5,842.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		791.00000	765,000	13.47	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		63.00000	68,000	13.47	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		747.00000	721,000	13.26	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		69.00000	74,000	13.26	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		836.00000	809,000	13.69	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		58.00000	62,000	13.69	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.16510	8.19580		12.11	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,315.00000	1,289,000	11.54	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		419.00000	424,000	11.54	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,286.00000	1,260,000	11.58	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		440.00000	445,000	11.58	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,345.00000	1,318,000	11.51	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		399.00000	403,000	11.51	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.30370	7.36150		10.76	0.00	0	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		332.00000	279,000	12.36	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		21.00000	25,000	12.36	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		288.00000	237,000	12.04	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		27.00000	33,000	12.04	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		377.00000	323,000	12.69	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		16.00000	19,000	12.69	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.38620	7.44510		11.11	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	13/06/2011	Foreign Exchange Future	6.90	Call		583.00000	531,000	12.09	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		38.00000	45,000	12.09	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		540.00000	490,000	11.99	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		45.00000	54,000	11.99	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		627.00000	574,000	12.19	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		32.00000	38,000	12.19	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.57020	7.59710		14.12	0.00	0	200.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		380.00000	355,000	15.60	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		33.00000	35,000	15.60	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		338.00000	314,000	15.35	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		41.00000	44,000	15.35	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		423.00000	398,000	15.84	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		26.00000	28,000	15.84	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.67910	7.70730		14.64	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		664.00000	640,000	14.53	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		57.00000	61,000	14.53	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		623.00000	600,000	14.54	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		66.00000	71,000	14.54	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		705.00000	681,000	14.52	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		48.00000	52,000	14.52	0.00	0	0.00
CRD1 On	05/05/2011	Index Future			154.22200	153.96400			0.00	0	2.00
CRD1 On	04/08/2011	Index Future			156.33200	156.07100			0.00	0	0.00
GOVI On	05/05/2011	GOVI			344.16800	343.38200			0.00	0	205.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	05/05/2011	GOVI	349.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Put		56,180.00000	48,320,000		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		56,280.00000	48,420,000		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		56,080.00000	48,220,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI			349.00800	348.21000			0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.00	Call		0.00000	10,080,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.01	Call		0.00000	9,980,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Call		0.00000	10,180,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	05/05/2011	Index Future			149.08800	148.92300			0.00	0	56.00
IGOV	On	04/08/2011	Index Future			151.18500	151.01600			0.00	0	0.00
ILBI	On	05/05/2011	Index Future			402.68800	402.70400			0.00	0	336.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			5.58200	5.59300			0.00	0	5,000.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.59800	5.62800			0.00	0	6,040.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.66000	5.68800			0.00	0	2,000.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.67500	5.71600			0.00	0	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.72500	5.76900			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.79800	5.85000			0.00	0	2,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.93500	5.99300			0.00	0	15,390.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.38700	6.44700			0.00	0	5,290.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.84600	6.91600			0.00	0	790.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.30700	7.37700			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.77200	7.83300			0.00	250	44,510.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			8.25000	8.25000			0.00	0	490.00
JN02	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			338.56300	337.73000			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			343.32400	342.47700			0.00	0	0.00
R157	On	03/02/2011	Bond Future			7.85000	7.78200		4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.98300	8.02200		4.75	0.00	0	2,613.00
R157	On	05/05/2011	Bond Future	7.75	Call		650.00000	701,000	4.69	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,759.00000	1,651,000	4.69	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		725.00000	781,000	4.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,629.00000	1,527,000	4.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		580.00000	627,000	4.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,894.00000	1,783,000	4.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		515.00000	558,000	4.67	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	7.65	Put		2,034.00000	1,919,000	4.67	0.00	0	0.00
R157	On	04/08/2011	Bond Future			8.16000	8.20200		4.75	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		581.00000	618,000	4.54	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		3,291.00000	3,168,000	4.54	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		633.00000	674,000	4.55	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		3,148.00000	3,029,000	4.55	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		531.00000	566,000	4.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		3,437.00000	3,312,000	4.53	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.34900	8.39500		4.75	0.00	0	3,694.00
R157	On	03/11/2011	Bond Future	8.25	Call		1,683.00000	1,757,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		2,202.00000	2,111,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		1,772.00000	1,848,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		2,111.00000	2,023,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,598.00000	1,669,000	4.73	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		2,296.00000	2,203,000	4.73	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.56000	8.61000			0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		0.00000	0,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		366.00000	200,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		0.00000	0,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		200.00000	33,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		0.00000	0,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		533.00000	367,000		0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.67000	8.60100		12.00	0.00	0	0.00
R186	On	05/05/2011	Bond Future			8.71900	8.75100		12.50	0.00	0	18,980.00

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	8.75	Call		2,886.00000	3,025,000	12.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,895.00000	2,735,000	12.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		3,125.00000	3,272,000	12.53	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,669.00000	2,517,000	12.53	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		2,658.00000	2,789,000	12.47	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		3,135.00000	2,967,000	12.47	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		7,919.00000	7,660,000	12.11	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		588.00000	628,000	12.11	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.81400	8.84700		12.75	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,823.00000	1,906,000	12.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		7,478.00000	7,259,000	12.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,969.00000	2,057,000	12.31	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		7,135.00000	6,921,000	12.31	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		1,684.00000	1,763,000	12.26	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		7,831.00000	7,608,000	12.26	0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.90600	8.94100		12.50	0.00	0	12,959.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,254.00000	5,415,000	12.50	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		4,727.00000	4,574,000	12.50	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,491.00000	5,657,000	12.54	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		4,520.00000	4,372,000	12.54	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,022.00000	5,179,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		4,941.00000	4,784,000	12.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.99900	9.03500			0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Call		0.00000	9,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		308.00000	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
R186	On	02/02/2012	Bond Future	9.05	Call		132.00000	449,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		751.00000	434,000		0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.69000	7.62200		4.00	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.83700	7.87600		4.25	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		695.00000	744,000	4.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		1,092.00000	1,019,000	4.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		767.00000	820,000	4.26	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		1,007.00000	937,000	4.26	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		626.00000	672,000	4.23	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		1,182.00000	1,105,000	4.23	0.00	0	0.00
R201	On	04/08/2011	Bond Future			8.02500	8.06900		4.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		329.00000	354,000	4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		2,766.00000	2,662,000	4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		365.00000	392,000	4.02	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		2,651.00000	2,549,000	4.02	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		298.00000	321,000	3.99	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		2,886.00000	2,780,000	3.99	0.00	0	0.00
R201	On	03/11/2011	Bond Future			8.22600	8.27300		4.00	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,073.00000	1,125,000	3.94	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		1,820.00000	1,744,000	3.94	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,135.00000	1,189,000	3.95	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		1,744.00000	1,670,000	3.95	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		1,013.00000	1,063,000	3.92	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		1,897.00000	1,819,000	3.92	0.00	0	0.00
R201	On	02/02/2012	Bond Future			8.45100	8.50300			0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		0.00000	0,000		0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		638.00000	507,000		0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		0.00000	0,000		0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		511.00000	381,000		0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		0.00000	0,000		0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		764.00000	634,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.49900	0.48600			0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.42700	0.44600			0.00	0	10,089.00
R202	On	05/05/2011	Bond Future	2.05	Call		39,250.00000	39,797,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Call		40,278.00000	40,825,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Call		38,212.00000	38,759,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		1.00000	0,000		0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.33000	8.26100			0.00	0	0.00
R203	On	05/05/2011	Bond Future			8.43400	8.47800			0.00	0	516.00
R203	On	05/05/2011	Bond Future	8.25	Call		920.00000	996,000	7.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		2,022.00000	1,887,000	7.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		1,017.00000	1,098,000	7.17	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,876.00000	1,746,000	7.17	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		830.00000	900,000	7.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.20	Put		2,176.00000	2,034,000	7.14	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.57800	8.62400		7.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		855.00000	913,000	6.93	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,789.00000	3,635,000	6.93	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		927.00000	988,000	6.95	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,622.00000	3,470,000	6.95	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		788.00000	842,000	6.90	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,962.00000	3,803,000	6.90	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.72700	8.77500		7.25	0.00	0	1,404.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,863.00000	1,952,000	7.13	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		3,093.00000	2,968,000	7.13	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		1,964.00000	2,056,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		2,969.00000	2,847,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,764.00000	1,850,000	7.11	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		3,219.00000	3,092,000	7.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.88600	8.93700			0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		800.00000	582,000		0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		585.00000	368,000		0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,015.00000	797,000		0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.47500	8.41100		8.25	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.55700	8.59500		8.50	0.00	0	100.00

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	8.50	Call		1,412.00000	1,498,000	8.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,926.00000	1,807,000	8.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		1,539.00000	1,631,000	8.52	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,782.00000	1,669,000	8.52	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		1,291.00000	1,373,000	8.48	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		2,077.00000	1,954,000	8.48	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.69000	8.73000		8.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		813.00000	862,000	8.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,719.00000	4,559,000	8.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		884.00000	937,000	8.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		4,516.00000	4,360,000	8.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		745.00000	791,000	8.11	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		4,926.00000	4,763,000	8.11	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.82300	8.86400		8.25	0.00	0	1,867.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,513.00000	2,609,000	8.25	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		3,091.00000	2,980,000	8.25	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,638.00000	2,737,000	8.28	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		2,962.00000	2,854,000	8.28	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,382.00000	2,475,000	8.20	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		3,215.00000	3,100,000	8.20	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.96000	9.00400			0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		0.00000	196,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		20.00000	0,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		224.00000	439,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		264.00000	49,000		0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.37000	7.30200		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.50400	7.55500		3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		584.00000	639,000	3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		715.00000	649,000	3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		643.00000	702,000	3.26	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		655.00000	592,000	3.26	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		529.00000	580,000	3.24	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		780.00000	709,000	3.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.71800	7.77600		3.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		270.00000	297,000	3.09	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,971.00000	1,872,000	3.09	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		298.00000	327,000	3.11	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,888.00000	1,791,000	3.11	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		245.00000	270,000	3.08	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		2,057.00000	1,956,000	3.08	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.94600	8.01000		3.00	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		791.00000	844,000	2.95	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		1,302.00000	1,229,000	2.95	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		836.00000	891,000	2.96	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		1,248.00000	1,178,000	2.96	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		748.00000	798,000	2.94	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		1,357.00000	1,282,000	2.94	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			8.22200	8.29600			0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		517.00000	388,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		429.00000	301,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		605.00000	476,000		0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.54000	8.47600		9.25	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.59900	8.65800		9.50	0.00	0	1,085.00
R207	On	05/05/2011	Bond Future	8.50	Call		1,312.00000	1,451,000	9.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,216.00000	2,019,000	9.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		1,436.00000	1,584,000	9.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		2,053.00000	1,865,000	9.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		1,194.00000	1,324,000	9.39	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,387.00000	2,181,000	9.39	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.72100	8.78200		9.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,250.00000	1,357,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		4,253.00000	4,022,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,345.00000	1,458,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		4,060.00000	3,835,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,160.00000	1,262,000	9.50	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		4,451.00000	4,215,000	9.50	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.83800	8.90100		9.50	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,603.00000	2,761,000	9.38	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	03/11/2011	Bond Future	8.75	Put		3,420.00000	3,238,000	9.38	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,732.00000	2,895,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		3,277.00000	3,101,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,477.00000	2,631,000	9.36	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		3,566.00000	3,381,000	9.36	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.96000	9.02600			0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		0.00000	210,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		136.00000	0,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		125.00000	471,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		398.00000	53,000		0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.57500	8.50600		10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.61400	8.66700		10.75	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		1,377.00000	1,506,000	10.65	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,388.00000	2,198,000	10.65	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		1,507.00000	1,644,000	10.67	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,214.00000	2,032,000	10.67	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		1,254.00000	1,375,000	10.62	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,571.00000	2,373,000	10.62	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.72100	8.77600		10.50	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,321.00000	1,423,000	10.26	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		4,479.00000	4,257,000	10.26	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,421.00000	1,529,000	10.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/08/2011	Bond Future	8.30	Put		4,272.00000	4,057,000	10.28	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,225.00000	1,322,000	10.24	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		4,691.00000	4,464,000	10.24	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.82800	8.88600		10.75	0.00	0	5,584.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,804.00000	2,961,000	10.60	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		3,587.00000	3,411,000	10.60	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,944.00000	3,105,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		3,438.00000	3,266,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,668.00000	2,820,000	10.56	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		3,742.00000	3,561,000	10.56	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.93700	8.99700			0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		17.00000	353,000		0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		296.00000	632,000		0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		0.00000	73,000		0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		263.00000	0,000		0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.62000	8.55100		15.75	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.65300	8.68500		16.75	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		1,792.00000	1,889,000	16.59	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,314.00000	3,151,000	16.59	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		1,964.00000	2,068,000	16.62	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		3,070.00000	2,914,000	16.62	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		1,630.00000	1,721,000	16.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/05/2011	Bond Future	8.45	Put		3,571.00000	3,403,000	16.55	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.72200	8.75500		16.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		2,604.00000	2,709,000	16.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,686.00000	4,526,000	16.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		2,776.00000	2,886,000	16.35	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,442.00000	4,288,000	16.35	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		2,438.00000	2,539,000	16.27	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,939.00000	4,775,000	16.27	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		10,239.00000	10,466,000	17.61	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		629.00000	592,000	17.61	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.78900	8.82200		16.75	0.00	0	1,089.00
R209	On	03/11/2011	Bond Future	8.75	Call		4,038.00000	4,164,000	16.75	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		4,609.00000	4,474,000	16.75	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		4,231.00000	4,361,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		4,405.00000	4,274,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		3,851.00000	3,972,000	16.71	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		4,823.00000	4,683,000	16.71	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.85500	8.88900			0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		856.00000	1,121,000		0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		1,236.00000	1,502,000		0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		472.00000	738,000		0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/02/2011	Bond Future			2.75000	1.07300			0.00	0	0.00
R211	On	03/02/2011	Bond Future			2.14000	1.78200			0.00	0	0.00
R211	On	05/05/2011	Bond Future			1.58600	1.58600			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		3,054.00000	3,054,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.14	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.19	Call		3,325.00000	3,325,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.19	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.09	Call		2,783.00000	2,783,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.09	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future			2.72000	2.53300			0.00	0	0.00
R212	On	05/05/2011	Bond Future			2.47400	2.47300			0.00	0	2,518.00
R212	On	05/05/2011	Bond Future	2.25	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.25	Put		2,146.00000	2,155,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.30	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.30	Put		1,660.00000	1,670,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.20	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.20	Put		2,634.00000	2,644,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future			8.70000	8.63100			0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.76500	8.78700			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		6,779.00000	6,600,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Put		6,324.00000	6,145,000		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	05/05/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Put		7,237.00000	7,058,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.84400	8.86600			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		7,385.00000	7,209,000		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		6,932.00000	6,756,000		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		7,841.00000	7,665,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.92200	8.94500			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		1,558.00000	1,377,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		1,154.00000	973,000		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		1,965.00000	1,783,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.00200	9.02500			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		194.00000	16,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		194.00000	372,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		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		585.00000	406,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			14,335.77000	14,351.95000		1.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		7,520.00000	7,358,000	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		7,519.00000	7,358,000	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		7,520.00000	7,358,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			14,529.21000	14,547.36000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		10,474.00000	10,292,000		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		10,474.00000	10,292,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		1.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		10,474.00000	10,292,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	05/05/2011	Index Future			339.83300	339.06400			0.00	0	100.00
TRT1	On	04/08/2011	Index Future			344.48200	343.70300			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.10500	1.10900	14.36		0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		613.00000	570,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		23.00000	20,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		253.00000	214,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		163.00000	164,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		1,095.00000	1,054,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		5.00000	4,000	16.00	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.12220	1.12640	14.05		0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		856.00000	820,000	13.64	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/FOn 13/06/2011 Foreign Exchange Future	1.05	Put		92.00000	98,000	13.64		0.00	0	0.00
YUAN/FOn 13/06/2011 Foreign Exchange Future	1.10	Call		514.00000	486,000	14.05		0.00	0	0.00
YUAN/FOn 13/06/2011 Foreign Exchange Future	1.10	Put		250.00000	264,000	14.05		0.00	0	0.00
YUAN/FOn 13/06/2011 Foreign Exchange Future	1.00	Call		1,288.00000	1,247,000	13.25		0.00	0	0.00
YUAN/FOn 13/06/2011 Foreign Exchange Future	1.00	Put		24.00000	25,000	13.25		0.00	0	0.00

Total for Derivatives : **123,306,165.70** **16,902** **780,171.00**

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			6.05000	6.17000				0.00	0	0.00
R157 On 15/09/2015 Spot Bond			7.85000	7.88500				0.00	0	0.00
R186 On 21/12/2026 Spot Bond			8.64000	8.67000				0.00	0	0.00
R189 On 31/03/2013 Spot Bond			211.44469	211.42260				0.00	0	0.00
R197 On 07/12/2023 Spot Bond			225.65464	225.40610				0.00	0	0.00
R201 On 21/12/2014 Spot Bond			7.70000	7.73500				0.00	0	0.00
R202 On 07/12/2033 Spot Bond			2.78000	2.80000				0.00	0	0.00
R203 On 15/09/2017 Spot Bond			8.32000	8.36000				0.00	0	0.00
R204 On 21/12/2018 Spot Bond			8.45000	8.48500				0.00	0	0.00
R206 On 15/01/2014 Spot Bond			7.36000	7.40500				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	15/01/2020	Spot Bond			8.50000	8.55500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.52500	8.57500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.59500	8.62500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.75000	2.77000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.13500	2.13500			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.00000	8.00000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										123,306,165.70	16,902	780,171.00