



Daily MTM Report

Daily summary for: 15/02/2011

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			7.32530	7.32410		13.72	26,312,477.60	3,592	231,341.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		6.00000	6,000	18.09	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		682.00000	681,000	18.09	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		4.00000	4,000	18.41	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		730.00000	729,000	18.41	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		7.00000	7,000	17.78	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		633.00000	632,000	17.78	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,177.00000	1,176,000	21.22	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		1.00000	1,000	21.22	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,176.00000	3,175,000	32.96	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	32.96	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		97.00000	97,000	13.72	0.00	0	2,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		121.00000	122,000	13.72	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,077.00000	1,076,000	20.59	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		1.00000	1,000	20.59	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		228.00000	228,000	14.97	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		52.00000	53,000	14.97	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		268.00000	267,000	15.28	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		42.00000	42,000	15.28	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		310.00000	309,000	15.60	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		34.00000	34,000	15.60	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		78.00000	78,000	14.05	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		152.00000	153,000	14.05	0.00	0	9,600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		38.00000	38,000	15.01	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		262.00000	263,000	15.01	0.00	0	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		157.00000	156,000	14.35	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		81.00000	81,000	14.35	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		49.00000	49,000	14.69	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		223.00000	224,000	14.69	0.00	0	600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		125.00000	125,000	14.04	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		99.00000	100,000	14.04	0.00	0	150.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		186.00000	187,000	14.37	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		62.00000	62,000	14.37	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		10.00000	10,000	16.62	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		484.00000	485,000	16.62	0.00	0	8,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Put		22.00000	23,000	15.66	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Call		346.00000	348,000	15.66	0.00	0	1,600.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.42470	7.42360		14.44	2,784,262.50	375	47,580.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		234.00000	235,000	14.68	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		260.00000	260,000	14.68	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		215.00000	216,000	14.91	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		291.00000	291,000	14.91	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		254.00000	255,000	14.44	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		230.00000	230,000	14.44	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		755.00000	756,000	14.68	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		31.00000	31,000	14.68	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Put		144.00000	144,000	14.51	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Call		368.00000	369,000	14.51	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Put		97.00000	97,000	14.56	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Call		471.00000	472,000	14.56	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Put		673.00000	672,000	17.25	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Call		97.00000	97,000	17.25	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Put		508.00000	508,000	16.31	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		132.00000	133,000	16.31	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		163.00000	164,000	14.50	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		337.00000	339,000	14.50	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		308.00000	309,000	14.48	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		184.00000	184,000	14.48	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.53270	7.53170		14.83	0.00	0	11,977.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		191.00000	190,000	16.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		709.00000	707,000	16.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		181.00000	180,000	16.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		749.00000	747,000	16.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		201.00000	201,000	16.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		669.00000	668,000	16.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		519.00000	518,000	15.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		251.00000	251,000	15.71	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		408.00000	409,000	14.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		276.00000	276,000	14.78	0.00	0	2,800.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.63680	7.63580		14.99	0.00	0	257.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		563.00000	564,000	14.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		277.00000	277,000	14.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		536.00000	536,000	14.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		300.00000	299,000	14.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		592.00000	593,000	14.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		256.00000	256,000	14.73	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.62330	9.62090		18.95	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,740.00000	1,739,000	18.52	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,319.00000	1,316,000	18.52	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,721.00000	1,720,000	18.58	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,350.00000	1,347,000	18.58	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,759.00000	1,758,000	18.47	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,288.00000	1,285,000	18.47	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future			7.32530	7.32410			13.72	29,301.20	4	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		34,642.00000	34,764,000	15.66	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		2,232.00000	2,234,000	15.66	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		30,323.00000	30,439,000	15.34	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		2,913.00000	2,909,000	15.34	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		39,109.00000	39,234,000	15.98	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		1,699.00000	1,704,000	15.98	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			7.42470	7.42360		14.44	0.00	0	40.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		47,069.00000	47,161,000	14.56	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		9,709.00000	9,691,000	14.56	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		43,509.00000	43,608,000	14.55	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		11,149.00000	11,138,000	14.55	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		50,769.00000	50,856,000	14.58	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		8,409.00000	8,386,000	14.58	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		28,007.00000	28,143,000	14.46	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		20,647.00000	20,673,000	14.46	0.00	0	60.00
£ / R On	14/03/2011	Foreign Exchange Future			11.82940	11.74010		13.83	3,974,678.40	336	30,871.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Call		157.00000	192,000	13.83	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Put		217.00000	163,000	13.83	0.00	0	2,000.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Call		138.00000	170,000	14.01	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Put		248.00000	191,000	14.01	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Call		178.00000	221,000	13.99	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Put		188.00000	142,000	13.99	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Put		78.00000	57,000	14.96	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Call		368.00000	436,000	14.96	0.00	0	870.00
£ / R On	14/03/2011	Foreign Exchange Future	12.55	Put		830.00000	746,000	16.60	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	12.55	Call		20.00000	25,000	16.60	0.00	0	870.00
£ / R On	14/03/2011	Foreign Exchange Future	12.00	Put		353.00000	286,000	14.57	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	12.00	Call		93.00000	115,000	14.57	0.00	0	150.00
£ / R On	13/06/2011	Foreign Exchange Future			11.97460	11.88480		14.20	2,394,920.00	200	2,464.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Call		403.00000	449,000	14.19	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	11.85	Put		368.00000	324,000	14.19	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		379.00000	423,000	14.20	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		394.00000	348,000	14.20	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		428.00000	476,000	14.19	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		343.00000	301,000	14.19	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Call		1,185.00000	1,269,000	14.71	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Put		50.00000	44,000	14.71	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		198.00000	171,000	14.18	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		633.00000	696,000	14.18	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		569.00000	628,000	14.18	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		234.00000	203,000	14.18	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		359.00000	398,000	14.20	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		424.00000	373,000	14.20	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			12.12560	12.03620		14.51	60,628.00	5	2,460.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		829.00000	891,000	14.32	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		293.00000	265,000	14.32	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		799.00000	858,000	14.34	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		313.00000	282,000	14.34	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		861.00000	924,000	14.31	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		275.00000	248,000	14.31	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		739.00000	796,000	14.37	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		353.00000	320,000	14.37	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		514.00000	552,000	14.51	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		578.00000	526,000	14.51	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			12.26800	12.17860		14.62	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	11.65	Call		925.00000	983,000	14.32	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		396.00000	365,000	14.32	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		896.00000	953,000	14.34	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		417.00000	385,000	14.34	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		955.00000	1,014,000	14.29	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		376.00000	346,000	14.29	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		646.00000	687,000	14.59	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		667.00000	619,000	14.59	61,900.00	100	250.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08740	0.08790		16.36	0.00	0	548.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		218.00000	187,000	17.57	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		128.00000	147,000	17.57	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		10.00000	7,000	21.21	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		920.00000	967,000	21.21	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		1,090.00000	1,041,000	17.66	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		0.00000	1,000	17.66	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08860	0.08920		17.66	0.00	0	573.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		575.00000	534,000	16.40	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		155.00000	174,000	16.40	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		178.00000	161,000	19.38	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		758.00000	801,000	19.38	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,432.00000	1,374,000	17.01	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		12.00000	14,000	17.01	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.89990	9.86500		13.12	4,187,657.70	423	17,092.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		178.00000	200,000	13.50	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	9.80	Put		113.00000	100,000	13.50	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		149.00000	169,000	13.31	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		134.00000	119,000	13.31	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		209.00000	233,000	13.69	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		94.00000	83,000	13.69	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		35.00000	30,000	14.64	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		400.00000	430,000	14.64	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		558.00000	526,000	15.52	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		23.00000	26,000	15.52	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		651.00000	618,000	16.00	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		16.00000	18,000	16.00	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		300.00000	273,000	14.08	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		65.00000	73,000	14.08	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		318.00000	346,000	14.26	0.00	0	500.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		53.00000	46,000	14.26	0.00	0	3,000.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Put		227.00000	202,000	13.60	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Call		92.00000	102,000	13.60	0.00	0	500.00
€ / R	On	13/06/2011	Foreign Exchange Future			10.02110	9.98630		13.42	0.00	0	8,073.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		403.00000	427,000	13.50	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		217.00000	206,000	13.50	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		375.00000	397,000	13.48	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		239.00000	226,000	13.48	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		433.00000	458,000	13.52	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		197.00000	187,000	13.52	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.14960	10.11440		13.68	0.00	0	2,460.00

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	9.65	Call		679.00000	709,000	13.57	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		215.00000	209,000	13.57	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		647.00000	676,000	13.58	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		233.00000	226,000	13.58	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		712.00000	742,000	13.55	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		198.00000	192,000	13.55	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.27100	10.23590		13.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		739.00000	764,000	13.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		303.00000	293,000	13.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		710.00000	734,000	13.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		324.00000	313,000	13.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		769.00000	795,000	13.43	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		283.00000	274,000	13.43	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			373.09100	373.13600			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			378.35500	378.39900			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			343.82800	343.66400			0.00	0	1,064.00
ALBI	On	04/08/2011	Index Future			348.68000	348.51100			0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.30720	7.32240		9.78	730,720.00	100	8,487.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		626.00000	611,000	16.98	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		4.00000	4,000	16.98	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		577.00000	562,000	16.38	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		5.00000	5,000	16.38	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		675.00000	660,000	17.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		3.00000	3,000	17.58	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future			7.31610	7.33120		10.18	3,292,245.00	450	10,105.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		715.00000	700,000	14.36	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		34.00000	34,000	14.36	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		670.00000	654,000	14.04	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		39.00000	38,000	14.04	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		762.00000	746,000	14.68	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		31.00000	30,000	14.68	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.33050	7.34530		10.49	0.00	0	5,842.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		762.00000	748,000	13.47	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		67.00000	68,000	13.47	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		718.00000	705,000	13.26	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		73.00000	75,000	13.26	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		806.00000	792,000	13.68	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		61.00000	62,000	13.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.18060	8.17860		12.28	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,296.00000	1,291,000	11.43	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		417.00000	410,000	11.43	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,267.00000	1,263,000	11.47	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		438.00000	432,000	11.47	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,325.00000	1,320,000	11.38	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		396.00000	389,000	11.38	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.41410	7.40680		12.45	0.00	0	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		372.00000	379,000	14.97	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	7.05	Put		15.00000	15,000	14.97	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		327.00000	334,000	14.61	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		20.00000	20,000	14.61	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		419.00000	426,000	15.33	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		12.00000	12,000	15.33	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.49720	7.49010		11.31	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		622.00000	628,000	12.58	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		32.00000	31,000	12.58	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		578.00000	585,000	12.48	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		38.00000	38,000	12.48	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		666.00000	673,000	12.69	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		26.00000	26,000	12.69	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.54650	7.54680		14.03	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		329.00000	327,000	15.92	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		32.00000	31,000	15.92	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		287.00000	286,000	15.60	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		40.00000	40,000	15.60	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		372.00000	370,000	16.23	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		25.00000	24,000	16.23	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.65630	7.65640		14.59	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		618.00000	617,000	14.65	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		62.00000	61,000	14.65	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		578.00000	578,000	14.65	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		72.00000	72,000	14.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 13/06/2011	Foreign Exchange Future	7.05	Call		658.00000	658,000	14.66	0.00	0	0.00
CHF / R	On 13/06/2011	Foreign Exchange Future	7.05	Put		52.00000	52,000	14.66	0.00	0	0.00
CRD1	On 05/05/2011	Index Future			154.53400	154.45700			0.00	0	2.00
CRD1	On 04/08/2011	Index Future			156.65100	156.57200			0.00	0	0.00
GOVI	On 05/05/2011	GOVI			344.68600	344.53500			31,021,740.00	9	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		44,650.00000	43,140,000		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		44,750.00000	43,240,000		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		44,550.00000	43,040,000		0.00	0	0.00
GOVI	On 04/08/2011	GOVI			349.55000	349.39400			0.00	0	0.00
GOVI	On 04/08/2011	GOVI	348.00	Call		13,940.00000	15,500,000		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		13,840.00000	15,400,000		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		14,040.00000	15,600,000		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			148.97700	148.95300			0.00	0	58.00
IGOV	On 04/08/2011	Index Future			151.07900	151.05300			0.00	0	0.00
ILBI	On 05/05/2011	Index Future			402.84600	402.79200			0.00	0	336.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			5.57600	5.57500			0.00	0	5,000.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.60200	5.58300			0.00	0	6,040.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.65200	5.63400			0.00	0	2,000.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.66300	5.65400			0.00	0	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.70100	5.70300			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.77600	5.77000			0.00	0	2,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.95500	5.97600			0.00	0	15,390.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.40300	6.39600			0.00	250	5,390.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.80400	6.80500			0.00	0	790.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.25700	7.25200			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.68700	7.69300			0.00	0	44,510.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			8.08000	8.08000			0.00	0	490.00
JN02	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
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			338.83900	338.60300			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			343.62000	343.37900			0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.91800	7.92500		4.75	6,355,785.80	52	2,605.00
R157	On	05/05/2011	Bond Future	7.75	Call		754.00000	759,000	4.69	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,469.00000	1,445,000	4.69	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	7.80	Call		840.00000	845,000	4.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,350.00000	1,326,000	4.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		674.00000	678,000	4.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,594.00000	1,569,000	4.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		600.00000	604,000	4.67	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,726.00000	1,701,000	4.67	0.00	0	0.00
R157	On	04/08/2011	Bond Future			8.08800	8.09600		4.75	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		663.00000	668,000	4.54	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,969.00000	2,943,000	4.54	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		722.00000	727,000	4.55	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,832.00000	2,807,000	4.55	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		607.00000	612,000	4.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		3,109.00000	3,083,000	4.53	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.27300	8.28100		4.75	0.00	0	3,694.00
R157	On	03/11/2011	Bond Future	8.25	Call		1,855.00000	1,865,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,966.00000	1,947,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		1,949.00000	1,960,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,881.00000	1,863,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,763.00000	1,773,000	4.73	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		2,054.00000	2,035,000	4.73	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.47600	8.48500			0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		50.00000	80,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		0.00000	0,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		217.00000	247,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		117.00000	87,000		0.00	0	0.00
R186	On	05/05/2011	Bond Future			8.71300	8.73500		12.50	0.00	0	18,980.00
R186	On	05/05/2011	Bond Future	8.75	Call		2,845.00000	2,935,000	12.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,705.00000	2,589,000	12.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		3,088.00000	3,184,000	12.53	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,483.00000	2,373,000	12.53	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		2,613.00000	2,698,000	12.47	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,941.00000	2,820,000	12.47	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		7,723.00000	7,540,000	12.11	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		541.00000	564,000	12.11	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.80700	8.82900		12.75	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,804.00000	1,857,000	12.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		7,295.00000	7,146,000	12.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,952.00000	2,007,000	12.31	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		6,953.00000	6,807,000	12.31	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		1,665.00000	1,714,000	12.26	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		7,648.00000	7,495,000	12.26	0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.89900	8.92200		12.50	820,137.22	7	12,965.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,281.00000	5,385,000	12.50	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		4,583.00000	4,481,000	12.50	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,520.00000	5,627,000	12.54	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		4,379.00000	4,279,000	12.54	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,047.00000	5,148,000	12.47	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	03/11/2011	Bond Future	8.95	Put		4,796.00000	4,690,000	12.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.99200	9.01600			0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Call		0.00000	71,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		141.00000	0,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		299.00000	511,000		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		584.00000	372,000		0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.75600	7.76300		4.25	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		824.00000	830,000	4.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		865.00000	849,000	4.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		906.00000	913,000	4.26	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		789.00000	774,000	4.26	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		745.00000	750,000	4.23	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		944.00000	927,000	4.23	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.93600	7.94400		4.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		393.00000	396,000	4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		2,463.00000	2,442,000	4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		435.00000	438,000	4.02	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		2,354.00000	2,333,000	4.02	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		357.00000	360,000	3.99	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		2,578.00000	2,557,000	3.99	0.00	0	0.00
R201	On	03/11/2011	Bond Future			8.13000	8.13800		4.00	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,218.00000	1,225,000	3.94	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	8.00	Put		1,596.00000	1,581,000	3.94	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,285.00000	1,293,000	3.95	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		1,526.00000	1,512,000	3.95	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,152.00000	1,160,000	3.92	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		1,668.00000	1,654,000	3.92	0.00	0	0.00
R201	On	02/02/2012	Bond Future			8.34400	8.35400			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		263.00000	238,000		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		136.00000	111,000		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		389.00000	364,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.44700	0.44700			0.00	0	10,089.00
R202	On	05/05/2011	Bond Future	2.05	Call		39,221.00000	39,221,000		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		40,249.00000	40,249,000		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		38,183.00000	38,183,000		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			8.37300	8.38400		7.25	0.00	0	516.00
R203	On	05/05/2011	Bond Future	8.25	Call		1,048.00000	1,063,000	7.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,698.00000	1,660,000	7.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		1,157.00000	1,173,000	7.17	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,564.00000	1,526,000	7.17	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	Call		947.00000	960,000	7.14	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,840.00000	1,800,000	7.14	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.51200	8.52400		7.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		960.00000	973,000	6.93	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,431.00000	3,388,000	6.93	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,039.00000	1,053,000	6.95	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,271.00000	3,229,000	6.95	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		886.00000	898,000	6.90	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,597.00000	3,553,000	6.90	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.65700	8.67000		7.25	397,470.08	4	1,408.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,040.00000	2,062,000	7.13	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		2,802.00000	2,766,000	7.13	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,148.00000	2,171,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		2,685.00000	2,650,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,935.00000	1,957,000	7.11	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		2,923.00000	2,887,000	7.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.81200	8.82600			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		326.00000	266,000		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		111.00000	51,000		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		541.00000	481,000		0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.50700	8.50300		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		1,584.00000	1,563,000	8.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,600.00000	1,601,000	8.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		1,724.00000	1,703,000	8.52	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,469.00000	1,470,000	8.52	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		1,451.00000	1,430,000	8.48	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,739.00000	1,740,000	8.48	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.63700	8.63300		8.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		912.00000	900,000	8.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,310.00000	4,319,000	8.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		990.00000	979,000	8.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		4,115.00000	4,125,000	8.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		837.00000	827,000	8.11	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		4,510.00000	4,521,000	8.11	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.76700	8.76300		8.25	396,184.80	4	1,871.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,730.00000	2,714,000	8.25	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		2,796.00000	2,800,000	8.25	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,863.00000	2,847,000	8.28	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		2,675.00000	2,679,000	8.28	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,592.00000	2,577,000	8.20	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		2,913.00000	2,918,000	8.20	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.90200	8.89700			0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		505.00000	480,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		748.00000	724,000		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		260.00000	235,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.40500	7.42300		3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		718.00000	739,000	3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		534.00000	511,000	3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		787.00000	808,000	3.26	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		483.00000	461,000	3.26	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		654.00000	672,000	3.24	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		589.00000	564,000	3.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.60500	7.62600		3.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		335.00000	345,000	3.09	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,710.00000	1,674,000	3.09	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		368.00000	379,000	3.11	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,632.00000	1,597,000	3.11	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		306.00000	315,000	3.08	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,792.00000	1,755,000	3.08	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.82100	7.84400		3.00	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		925.00000	945,000	2.95	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		1,110.00000	1,085,000	2.95	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		975.00000	995,000	2.96	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		1,062.00000	1,036,000	2.96	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		876.00000	895,000	2.94	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		1,160.00000	1,133,000	2.94	0.00	0	0.00
R206	On	02/02/2012	Bond Future			8.07800	8.10400			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	8.00	Call		0.00000	0,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		182.00000	137,000		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		94.00000	49,000		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		270.00000	224,000		0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.57100	8.57200		9.50	0.00	0	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		1,461.00000	1,454,000	9.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,875.00000	1,862,000	9.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		1,599.00000	1,591,000	9.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,725.00000	1,711,000	9.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		1,332.00000	1,324,000	9.39	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,034.00000	2,020,000	9.39	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.69100	8.69200		9.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,375.00000	1,371,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,878.00000	3,869,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,477.00000	1,473,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,693.00000	3,683,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,277.00000	1,273,000	9.50	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		4,069.00000	4,059,000	9.50	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.80600	8.80800		9.50	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,808.00000	2,808,000	9.38	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		3,123.00000	3,112,000	9.38	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,944.00000	2,944,000	9.40	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	8.80	Put		2,987.00000	2,977,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,675.00000	2,675,000	9.36	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		3,262.00000	3,252,000	9.36	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.92700	8.92800			0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		378.00000	383,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		639.00000	645,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		0.00000	1,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		116.00000	121,000		0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.61200	8.60800		10.75	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		1,458.00000	1,436,000	10.65	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,114.00000	2,116,000	10.65	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		1,597.00000	1,574,000	10.67	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,948.00000	1,950,000	10.67	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		1,327.00000	1,306,000	10.62	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,288.00000	2,292,000	10.62	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.71900	8.71400		10.50	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,397.00000	1,380,000	10.26	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		4,190.00000	4,203,000	10.26	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,502.00000	1,485,000	10.28	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		3,989.00000	4,001,000	10.28	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,296.00000	1,280,000	10.24	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		4,397.00000	4,410,000	10.24	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			8.82600	8.82100		10.75	613,450.95	7	5,591.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,945.00000	2,925,000	10.60	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		3,355.00000	3,364,000	10.60	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,090.00000	3,069,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		3,211.00000	3,219,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,804.00000	2,784,000	10.56	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		3,504.00000	3,513,000	10.56	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.93400	8.93000			0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		392.00000	370,000		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		671.00000	649,000		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		112.00000	90,000		0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.67400	8.68000		16.75	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		1,711.00000	1,716,000	16.59	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,192.00000	3,149,000	16.59	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		1,882.00000	1,889,000	16.62	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,947.00000	2,906,000	16.62	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		1,549.00000	1,554,000	16.55	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,450.00000	3,406,000	16.55	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.74300	8.74900		16.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		2,556.00000	2,567,000	16.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,590.00000	4,553,000	16.31	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	8.55	Call		2,728.00000	2,740,000	16.35	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,346.00000	4,310,000	16.35	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		2,390.00000	2,400,000	16.27	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,843.00000	4,805,000	16.27	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		10,243.00000	10,280,000	17.61	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		585.00000	574,000	17.61	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.81100	8.81700		16.75	0.00	0	1,029.00
R209	On	03/11/2011	Bond Future	8.75	Call		4,002.00000	4,018,000	16.75	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		4,534.00000	4,502,000	16.75	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		4,195.00000	4,212,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		4,329.00000	4,299,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		3,814.00000	3,829,000	16.71	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		4,746.00000	4,714,000	16.71	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.87700	8.88400			0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		895.00000	949,000		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		1,275.00000	1,330,000		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		511.00000	566,000		0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future			1.65900	1.63800			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		2,763.00000	2,646,000		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		3,034.00000	2,917,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		2,492.00000	2,375,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.09	Put		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future			2.49600	2.49500			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		2,355.00000	2,364,000		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		1,869.00000	1,879,000		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		2,843.00000	2,853,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.75400	8.76600			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		6,608.00000	6,510,000		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		6,153.00000	6,055,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Put		7,066.00000	6,968,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.83200	8.84400			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		7,209.00000	7,113,000		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		6,756.00000	6,660,000		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		7,665.00000	7,569,000		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			8.91000	8.92200			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		1,377.00000	1,282,000		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		973.00000	878,000		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		1,783.00000	1,688,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.99000	9.00200			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	78,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		16.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		372.00000	466,000		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		406.00000	313,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			14,403.57000	14,378.84000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		7,788.00000	8,036,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		7,788.00000	8,036,000	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		7,789.00000	8,036,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		1.00000	0,000	2.00	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			14,593.23000	14,570.24000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		10,702.00000	10,932,000		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

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	13500.01	Call		10,702.00000	10,932,000	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		10,703.00000	10,932,000	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		1.00000	0,000	0.00	0	0.00
TRT1	On	05/05/2011	Index Future			340.38700	340.19100		0.00	0	100.00
TRT1	On	04/08/2011	Index Future			345.04900	344.85000		0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.11170	1.11020	13.90	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		616.00000	629,000	14.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		14.00000	12,000	14.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		227.00000	233,000	14.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		125.00000	116,000	14.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		1,105.00000	1,120,000	18.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		3.00000	3,000	18.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.12790	1.12630	13.97	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		849.00000	863,000	13.82	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		86.00000	84,000	13.82	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		498.00000	510,000	13.97	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		235.00000	231,000	13.97	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		1,289.00000	1,305,000	14.26	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		26.00000	26,000	14.26	0	0.00

Total for Derivatives : **83,433,559.25** **5,918** **788,268.00**

j-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900		0.00	0	0.00
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Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2011	Spot Bond			6.02000	6.03000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.80000	7.80500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.64000	8.66000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			211.93146	211.99303			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			226.09145	225.84286			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.63500	7.64000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.80000	2.80000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.27000	8.28000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.41000	8.40500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.28000	7.29500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.48000	8.48000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.53000	8.52500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.62000	8.62500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.78000	2.78000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.20000	2.18000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.77000	2.77000			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 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:							83,433,559.25	5,918	788,268.00