



# Daily MTM Report

Daily summary for: 17/02/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 14/03/2011 Foreign Exchange Future			7.26510	7.29940		13.32	166,813,961.10	22,961	240,085.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		5.00000	3,000	18.61	177,642.00	59,214	6,050.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		706.00000	738,000	18.61	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		4.00000	3,000	18.96	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		755.00000	788,000	18.96	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		6.00000	4,000	18.26	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		657.00000	689,000	18.26	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,202.00000	1,235,000	22.14	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		1.00000	0,000	22.14	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,201.00000	3,235,000	33.59	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	33.59	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		108.00000	122,000	13.67	0.00	0	2,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		107.00000	87,000	13.67	5,151,618.00	59,214	6,050.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,102.00000	1,136,000	21.43	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		1.00000	1,000	21.43	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		246.00000	270,000	15.08	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		45.00000	35,000	15.08	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		286.00000	312,000	15.43	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		35.00000	27,000	15.43	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		329.00000	356,000	15.79	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		28.00000	21,000	15.79	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		87.00000	94,000	13.32	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		136.00000	109,000	13.32	0.00	0	9,600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		42.00000	45,000	14.35	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		241.00000	210,000	14.35	0.00	0	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		171.00000	190,000	14.38	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		70.00000	55,000	14.38	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		54.00000	58,000	14.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		203.00000	173,000	14.00	0.00	0	600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		137.00000	155,000	14.02	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		86.00000	70,000	14.02	10,500.00	150	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		168.00000	139,000	13.66	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		69.00000	74,000	13.66	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		11.00000	11,000	16.07	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		460.00000	426,000	16.07	0.00	0	8,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Put		25.00000	26,000	15.04	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Call		324.00000	291,000	15.04	0.00	0	1,600.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.36250	7.39840		14.18	5,396,712.50	733	47,919.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		224.00000	203,000	14.66	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		276.00000	291,000	14.66	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		206.00000	186,000	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		308.00000	324,000	14.91	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		243.00000	221,000	14.42	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		245.00000	259,000	14.42	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		731.00000	697,000	14.34	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		33.00000	35,000	14.34	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Put		155.00000	161,000	14.22	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Call		353.00000	323,000	14.22	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Put		104.00000	108,000	14.25	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Call		452.00000	420,000	14.25	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Put		695.00000	720,000	17.33	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Call		93.00000	82,000	17.33	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Put		528.00000	551,000	16.36	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		126.00000	113,000	16.36	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		175.00000	182,000	14.20	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		323.00000	294,000	14.20	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		294.00000	266,000	14.19	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		196.00000	204,000	14.19	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.47030	7.50620		14.67	0.00	0	11,962.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		185.00000	174,000	16.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		729.00000	754,000	16.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		175.00000	165,000	17.03	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		769.00000	795,000	17.03	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		195.00000	184,000	16.66	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		689.00000	714,000	16.66	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		537.00000	560,000	15.94	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		243.00000	230,000	15.94	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		393.00000	369,000	14.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		287.00000	299,000	14.65	0.00	0	2,800.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.57410	7.61030		14.89	0.00	0	257.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		547.00000	523,000	14.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		287.00000	299,000	14.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		520.00000	496,000	14.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		310.00000	322,000	14.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		575.00000	551,000	14.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		265.00000	277,000	14.71	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.56810	9.59900		18.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,710.00000	1,703,000	18.52	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,311.00000	1,335,000	18.52	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,691.00000	1,685,000	18.57	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,342.00000	1,367,000	18.57	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,729.00000	1,722,000	18.47	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,280.00000	1,304,000	18.47	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future			7.26510	7.29940			13.32	0.00	0	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		32,417.00000	29,105,000	15.04	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		2,477.00000	2,595,000	15.04	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		28,174.00000	24,926,000	14.69	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		3,234.00000	3,416,000	14.69	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		36,822.00000	33,466,000	15.38	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		1,882.00000	1,956,000	15.38	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			7.36250	7.39840		14.18	0.00	0	40.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		45,174.00000	42,001,000	14.25	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		10,334.00000	10,751,000	14.25	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		41,715.00000	38,604,000	14.24	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		11,875.00000	12,354,000	14.24	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		48,781.00000	45,550,000	14.26	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		8,941.00000	9,300,000	14.26	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		26,784.00000	24,082,000	14.18	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		21,944.00000	22,832,000	14.18	0.00	0	60.00
£ / R On	14/03/2011	Foreign Exchange Future			11.73860	11.68940		13.13	20,178,653.40	1,719	30,985.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Call		127.00000	135,000	13.34	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Put		238.00000	196,000	13.34	0.00	0	2,000.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Call		111.00000	117,000	13.56	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Put		272.00000	228,000	13.56	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Call		145.00000	155,000	13.13	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Put		206.00000	166,000	13.13	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Put		84.00000	64,000	14.18	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Call		323.00000	353,000	14.18	106,253.00	301	569.00
£ / R On	14/03/2011	Foreign Exchange Future	12.55	Put		875.00000	825,000	16.53	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	12.55	Call		14.00000	14,000	16.53	4,214.00	301	569.00
£ / R On	14/03/2011	Foreign Exchange Future	12.00	Put		383.00000	336,000	14.19	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	12.00	Call		72.00000	75,000	14.19	0.00	0	150.00
£ / R On	14/03/2011	Foreign Exchange Future	8.00	Put		0.00000	0,000	18.78	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	8.00	Call		0.00000	3,739,000	18.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		0.00000	0,000	18.55	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		0.00000	4,439,000	18.55	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.88280	11.83410		13.79	0.00	0	2,464.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		374.00000	384,000	13.78	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		390.00000	351,000	13.78	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		353.00000	360,000	13.79	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		419.00000	377,000	13.79	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		398.00000	410,000	13.78	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		364.00000	327,000	13.78	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Call		1,137.00000	1,177,000	14.12	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Put		53.00000	44,000	14.12	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		212.00000	184,000	13.73	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		596.00000	617,000	13.73	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		534.00000	553,000	13.74	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		250.00000	220,000	13.74	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		334.00000	340,000	13.90	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		450.00000	407,000	13.90	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			12.03390	11.98450		14.40	0.00	0	2,460.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		792.00000	820,000	14.17	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		308.00000	286,000	14.17	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		762.00000	789,000	14.19	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		328.00000	305,000	14.19	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		823.00000	852,000	14.15	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		289.00000	268,000	14.15	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		704.00000	729,000	14.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		370.00000	345,000	14.23	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		487.00000	501,000	14.49	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		603.00000	567,000	14.49	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			12.17560	12.12710		14.56	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		890.00000	919,000	14.32	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		413.00000	393,000	14.32	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		862.00000	890,000	14.34	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		435.00000	414,000	14.34	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		919.00000	949,000	14.29	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		392.00000	373,000	14.29	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		619.00000	638,000	14.64	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		692.00000	662,000	14.64	0.00	0	250.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08720	0.08700		16.47	0.00	0	548.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		163.00000	170,000	17.59	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		163.00000	150,000	17.59	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		5.00000	5,000	20.64	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,005.00000	985,000	20.64	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		1,000.00000	1,020,000	17.59	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	17.59	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08850	0.08830		17.67	0.00	0	573.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		514.00000	524,000	16.35	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		184.00000	174,000	16.35	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		154.00000	156,000	19.37	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		824.00000	806,000	19.37	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	0.08	Call	1,344.00000	1,363,000	16.90	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put	14.00000	13,000	16.90	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.87740	9.83970	12.41	24,150,243.00	2,445	16,947.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call	159.00000	172,000	12.66	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put	119.00000	95,000	12.66	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call	132.00000	142,000	12.41	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put	142.00000	115,000	12.41	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call	190.00000	206,000	12.90	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put	100.00000	79,000	12.90	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put	37.00000	27,000	14.14	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call	377.00000	404,000	14.14	3,873,552.00	9,588	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put	579.00000	542,000	15.24	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call	19.00000	19,000	15.24	529,910.00	27,890	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put	673.00000	636,000	15.75	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call	13.00000	13,000	15.75	53,885.00	4,145	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put	316.00000	281,000	13.69	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call	56.00000	58,000	13.69	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call	296.00000	319,000	13.65	0.00	0	500.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put	56.00000	42,000	13.65	0.00	0	3,000.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Put	239.00000	207,000	13.18	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Call	79.00000	84,000	13.18	0.00	0	500.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.99750	9.96020	13.18	0.00	0	8,073.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call	389.00000	403,000	13.21	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put	229.00000	206,000	13.21	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	13/06/2011	Foreign Exchange Future	9.85	Call		361.00000	374,000	13.20	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		251.00000	227,000	13.20	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		418.00000	434,000	13.21	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		208.00000	187,000	13.21	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.12630	10.08830		13.41	0.00	0	3,160.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		667.00000	684,000	13.32	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		229.00000	208,000	13.32	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		636.00000	652,000	13.33	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		248.00000	226,000	13.33	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		700.00000	718,000	13.31	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		212.00000	192,000	13.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.24790	10.20930		13.58	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		726.00000	744,000	13.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		317.00000	296,000	13.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		697.00000	714,000	13.37	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		338.00000	316,000	13.37	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		756.00000	774,000	13.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		297.00000	276,000	13.31	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			374.39800	373.45700			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			379.68600	378.73000			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			344.77700	344.05600			0.00	0	1,064.00
ALBI	On	04/08/2011	Index Future			349.64600	348.91300			0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.29180	7.27030		10.00	1,458,360.00	200	8,387.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Call		574.00000	596,000	17.46	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		4.00000	4,000	17.46	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		526.00000	547,000	16.84	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		6.00000	5,000	16.84	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		624.00000	645,000	18.08	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		4.00000	3,000	18.08	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future			7.30240	7.27960		10.51	701,030.40	96	10,075.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		669.00000	690,000	14.72	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		39.00000	38,000	14.72	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		624.00000	644,000	14.40	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		44.00000	42,000	14.40	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		715.00000	736,000	15.05	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		35.00000	34,000	15.05	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.31720	7.29380		10.65	0.00	0	5,840.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		718.00000	739,000	13.66	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		74.00000	72,000	13.66	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		675.00000	695,000	13.43	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		81.00000	78,000	13.43	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		761.00000	782,000	13.89	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		67.00000	65,000	13.89	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.17340	8.14500		12.41	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,291.00000	1,312,000	11.86	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		446.00000	439,000	11.86	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,263.00000	1,283,000	11.89	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		468.00000	460,000	11.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,320.00000	1,341,000	11.82	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		425.00000	418,000	11.82	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.38080	7.39100		11.96	0.00	0	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		358.00000	346,000	14.44	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		17.00000	15,000	14.44	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		314.00000	301,000	14.09	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		23.00000	20,000	14.09	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		404.00000	392,000	14.80	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		13.00000	11,000	14.80	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.46270	7.47440		11.00	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		608.00000	596,000	12.39	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		34.00000	33,000	12.39	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		565.00000	552,000	12.27	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		41.00000	39,000	12.27	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		653.00000	640,000	12.52	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		29.00000	27,000	12.52	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.63340	7.51740		13.85	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		299.00000	402,000	16.62	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		32.00000	19,000	16.62	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		258.00000	358,000	16.27	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		41.00000	25,000	16.27	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		342.00000	448,000	16.96	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		25.00000	15,000	16.96	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.74280	7.62660		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
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		593.00000	689,000	14.64	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		66.00000	46,000	14.64	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		553.00000	647,000	14.63	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		76.00000	54,000	14.63	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		633.00000	732,000	14.65	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		56.00000	39,000	14.65	0.00	0	0.00
CRD1 On	05/05/2011	Index Future			154.91900	154.64100			0.00	0	2.00
CRD1 On	04/08/2011	Index Future			157.04200	156.76000			0.00	0	0.00
GOVI On	05/05/2011	GOVI			345.66200	344.92500			0.00	0	208.00
GOVI On	05/05/2011	GOVI	349.00	Call		0.00000	0,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.00	Put		40,750.00000	33,380,000		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		40,850.00000	33,480,000		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		40,650.00000	33,280,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI			350.54400	349.79400			0.00	0	0.00
GOVI On	04/08/2011	GOVI	348.00	Call		17,940.00000	25,440,000		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		17,840.00000	25,340,000		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		18,040.00000	25,540,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	05/05/2011	Index Future			148.96800	148.92300			0.00	0	58.00
IGOV	On	04/08/2011	Index Future			151.07200	151.02500			0.00	0	0.00
ILBI	On	05/05/2011	Index Future			402.94300	402.81600			0.00	0	336.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.59900	5.59000			0.00	0	6,040.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.65200	5.65100			0.00	0	2,000.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.67200	5.66300			0.00	0	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.70800	5.69800			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.77700	5.79600			0.00	0	2,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.86200	5.85000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.94300	5.94700			0.00	0	15,390.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.40500	6.41600			0.00	0	5,390.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.79700	6.81800			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.23000	7.25400			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.64200	7.70300			0.00	250	44,510.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			8.02000	8.03000			0.00	0	490.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
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			339.64500	339.01200			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			344.44300	343.79800			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			7.81100	7.88200		4.75	0.00	0	2,605.00
R157	On	05/05/2011	Bond Future	7.75	Call		813.00000	935,000	4.69	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,353.00000	1,185,000	4.69	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		904.00000	1,035,000	4.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,239.00000	1,080,000	4.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		728.00000	841,000	4.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,473.00000	1,296,000	4.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		649.00000	754,000	4.67	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,599.00000	1,415,000	4.67	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.97200	8.04900		4.75	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		707.00000	795,000	4.54	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,833.00000	2,626,000	4.54	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		769.00000	862,000	4.55	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,699.00000	2,497,000	4.55	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		649.00000	731,000	4.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,971.00000	2,758,000	4.53	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.14700	8.23000		4.75	0.00	0	3,694.00
R157	On	03/11/2011	Bond Future	8.25	Call		1,940.00000	2,093,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,868.00000	1,723,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,037.00000	2,195,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,786.00000	1,646,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,845.00000	1,994,000	4.73	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1,953.00000	1,803,000	4.73	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.34000	8.43000			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	8.50	Call		234.00000	536,000		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		401.00000	702,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		0.00000	0,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		67.00000	369,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		0.00000	1,000		0.00	0	0.00
R186	On	05/05/2011	Bond Future			8.68900	8.70500		12.50	315,411,893.37	2,643	18,980.00
R186	On	05/05/2011	Bond Future	8.75	Call		2,958.00000	3,022,000	12.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,537.00000	2,451,000	12.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		3,209.00000	3,277,000	12.53	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,323.00000	2,241,000	12.53	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		2,718.00000	2,778,000	12.47	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,765.00000	2,675,000	12.47	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		7,467.00000	7,331,000	12.11	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		566.00000	580,000	12.11	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.78200	8.79900		12.75	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,869.00000	1,909,000	12.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		7,084.00000	6,968,000	12.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		2,021.00000	2,063,000	12.31	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		6,747.00000	6,633,000	12.31	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		1,726.00000	1,762,000	12.26	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		7,433.00000	7,313,000	12.26	0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.87400	8.89100		12.50	0.00	0	12,965.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,415.00000	5,491,000	12.50	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	9.00	Put		4,438.00000	4,361,000	12.50	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,658.00000	5,736,000	12.54	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		4,238.00000	4,162,000	12.54	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,177.00000	5,251,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		4,647.00000	4,567,000	12.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.96500	8.98300			0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Call		150.00000	309,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		590.00000	749,000		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		292.00000	133,000		0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.64900	7.72500		4.25	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		875.00000	1,000,000	4.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		796.00000	680,000	4.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		960.00000	1,093,000	4.26	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		723.00000	615,000	4.26	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		792.00000	910,000	4.23	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		871.00000	748,000	4.23	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.81900	7.90200		4.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		418.00000	481,000	4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		2,364.00000	2,182,000	4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		462.00000	529,000	4.02	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		2,257.00000	2,079,000	4.02	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	04/08/2011	Bond Future	7.20	Call		380.00000	438,000	3.99	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		2,477.00000	2,290,000	3.99	0.00	0	0.00
R201	On	03/11/2011	Bond Future			8.00200	8.09300		4.00	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,270.00000	1,390,000	3.94	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		1,525.00000	1,395,000	3.94	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,340.00000	1,464,000	3.95	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		1,458.00000	1,332,000	3.95	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,203.00000	1,319,000	3.92	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		1,596.00000	1,462,000	3.92	0.00	0	0.00
R201	On	02/02/2012	Bond Future			8.20400	8.30400			0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		0.00000	117,000		0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		137.00000	1,000		0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		0.00000	243,000		0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		10.00000	0,000		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		263.00000	10,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.43800	0.44700			0.00	0	10,089.00
R202	On	05/05/2011	Bond Future	2.05	Call		39,221.00000	39,480,000		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	40,508,000		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	38,442,000		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			8.29400	8.33700		7.25	0.00	0	516.00

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	8.25	Call		1,132.00000	1,222,000	7.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,554.00000	1,436,000	7.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		1,247.00000	1,342,000	7.17	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,426.00000	1,313,000	7.17	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		1,024.00000	1,108,000	7.14	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,690.00000	1,566,000	7.14	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.42900	8.47400		7.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		1,025.00000	1,091,000	6.93	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,264.00000	3,120,000	6.93	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,108.00000	1,178,000	6.95	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,108.00000	2,968,000	6.95	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		947.00000	1,009,000	6.90	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,425.00000	3,278,000	6.90	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.57000	8.61800		7.25	0.00	0	1,408.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,140.00000	2,240,000	7.13	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		2,670.00000	2,555,000	7.13	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,252.00000	2,354,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		2,557.00000	2,444,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		2,031.00000	2,128,000	7.11	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		2,787.00000	2,668,000	7.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.71900	8.77000			0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		0.00000	133,000		0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		86.00000	0,000		0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		129.00000	348,000		0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	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
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		301.00000	82,000		0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.43000	8.48300		8.50	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		1,620.00000	1,763,000	8.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,528.00000	1,382,000	8.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		1,763.00000	1,914,000	8.52	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,400.00000	1,262,000	8.52	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		1,483.00000	1,619,000	8.48	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,663.00000	1,510,000	8.48	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.55500	8.61100		8.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		933.00000	1,015,000	8.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,216.00000	4,003,000	8.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		1,014.00000	1,100,000	8.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		4,023.00000	3,814,000	8.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		857.00000	934,000	8.11	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		4,415.00000	4,196,000	8.11	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.68200	8.74100		8.25	0.00	0	1,871.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,777.00000	2,930,000	8.25	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		2,731.00000	2,583,000	8.25	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,911.00000	3,069,000	8.28	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		2,611.00000	2,468,000	8.28	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,637.00000	2,786,000	8.20	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		2,846.00000	2,694,000	8.20	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.81200	8.87300			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	9.00	Call		623.00000	923,000		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		866.00000	1,167,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		378.00000	679,000		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			7.24200	7.35700		3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		801.00000	970,000	3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		458.00000	351,000	3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		874.00000	1,052,000	3.26	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		412.00000	313,000	3.26	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		731.00000	892,000	3.24	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		508.00000	392,000	3.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.42200	7.55200		3.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		375.00000	461,000	3.09	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,589.00000	1,390,000	3.09	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		411.00000	503,000	3.11	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,514.00000	1,322,000	3.11	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		344.00000	424,000	3.08	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,668.00000	1,464,000	3.08	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.61500	7.76100		3.00	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,001.00000	1,150,000	2.95	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		1,023.00000	883,000	2.95	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,053.00000	1,207,000	2.96	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	03/11/2011	Bond Future	7.80	Put		976.00000	842,000	2.96	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		950.00000	1,094,000	2.94	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		1,070.00000	926,000	2.94	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.84300	8.00900			0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		0.00000	276,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		16.00000	0,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		72.00000	363,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		0.00000	188,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		103.00000	0,000		0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.50900	8.54700		9.50	28,399,938.00	300	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		1,509.00000	1,606,000	9.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,779.00000	1,658,000	9.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		1,650.00000	1,753,000	9.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,633.00000	1,517,000	9.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		1,375.00000	1,466,000	9.39	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,934.00000	1,806,000	9.39	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.62700	8.66600		9.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,414.00000	1,487,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,772.00000	3,627,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,518.00000	1,595,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,589.00000	3,448,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,314.00000	1,383,000	9.50	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		3,961.00000	3,812,000	9.50	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			8.74000	8.78000		9.50	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,873.00000	2,979,000	9.38	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		3,036.00000	2,925,000	9.38	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		3,012.00000	3,121,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		2,904.00000	2,795,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,738.00000	2,840,000	9.36	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		3,174.00000	3,058,000	9.36	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.85700	8.89900			0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		531.00000	753,000		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		792.00000	1,014,000		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		268.00000	490,000		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			8.55100	8.58800		10.75	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		1,491.00000	1,585,000	10.65	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,026.00000	1,895,000	10.65	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		1,633.00000	1,734,000	10.67	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,863.00000	1,740,000	10.67	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		1,357.00000	1,445,000	10.62	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,197.00000	2,061,000	10.62	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.65500	8.69400		10.50	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,424.00000	1,499,000	10.26	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		4,099.00000	3,943,000	10.26	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	Call		1,532.00000	1,611,000	10.28	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		3,901.00000	3,749,000	10.28	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,322.00000	1,393,000	10.24	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		4,305.00000	4,145,000	10.24	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.76000	8.80000		10.75	0.00	0	5,591.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,993.00000	3,105,000	10.60	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		3,282.00000	3,163,000	10.60	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,140.00000	3,255,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		3,140.00000	3,024,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,851.00000	2,959,000	10.56	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		3,430.00000	3,307,000	10.56	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.86600	8.90800			0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		516.00000	753,000		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		795.00000	1,032,000		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		236.00000	473,000		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			8.65600	8.67200		16.75	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		1,709.00000	1,749,000	16.59	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,125.00000	3,035,000	16.59	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		1,881.00000	1,925,000	16.62	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,881.00000	2,795,000	16.62	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		1,546.00000	1,583,000	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		3,382.00000	3,289,000	16.55	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.72500	8.74100		16.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		2,564.00000	2,610,000	16.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,534.00000	4,452,000	16.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		2,737.00000	2,785,000	16.35	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,291.00000	4,211,000	16.35	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		2,397.00000	2,440,000	16.27	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,786.00000	4,701,000	16.27	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		10,288.00000	10,396,000	17.61	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		566.00000	546,000	17.61	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.79200	8.80900		16.75	0.00	0	1,029.00
R209	On	03/11/2011	Bond Future	8.75	Call		4,018.00000	4,079,000	16.75	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		4,486.00000	4,413,000	16.75	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		4,212.00000	4,275,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		4,283.00000	4,212,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		3,829.00000	3,888,000	16.71	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		4,698.00000	4,623,000	16.71	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.85800	8.87500			0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		965.00000	1,098,000		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		1,345.00000	1,478,000		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		581.00000	714,000		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
R211	On	05/05/2011	Bond Future			1.64100	1.66100			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		2,635.00000	2,747,000		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		2,906.00000	3,017,000		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		2,363.00000	2,475,000		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			2.49700	2.49600			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		2,364.00000	2,374,000		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		1,879.00000	1,888,000		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		2,853.00000	2,862,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.72600	8.74200			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		6,412.00000	6,281,000		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		5,957.00000	5,826,000		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		6,870.00000	6,739,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.80200	8.81900			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		7,008.00000	6,871,000		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	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		6,555.00000	6,418,000		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		7,464.00000	7,327,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.88000	8.89700			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		1,179.00000	1,044,000		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		775.00000	640,000		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		1,585.00000	1,450,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.95800	8.97600			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		187.00000	328,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		575.00000	716,000		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		204.00000	63,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			14,334.63000	14,327.18000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		7,272.00000	7,346,000	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		7,272.00000	7,346,000	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		7,272.00000	7,346,000	2.00	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	13599.99	Put		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			14,525.23000	14,519.45000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		10,195.00000	10,252,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		1.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		10,194.00000	10,252,000		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		10,195.00000	10,252,000		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			341.39400	340.66500			0.00	0	100.00
TRT1	On	04/08/2011	Index Future			346.07300	345.33300			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.10360	1.10820		13.52	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		595.00000	552,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		13.00000	16,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		209.00000	180,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		127.00000	144,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		1,085.00000	1,039,000	18.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		3.00000	3,000	18.00	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.11990	1.12480		13.72	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		835.00000	789,000	13.41	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		87.00000	90,000	13.41	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		489.00000	451,000	13.72	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		241.00000	252,000	13.72	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		1,274.00000	1,224,000	13.64	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		26.00000	25,000	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
<b>Total for Derivatives :</b>							<b>572,418,365.77</b>	<b>192,150</b>	<b>745,307.00</b>

**j-Bonds**

CGR5	On	23/07/2011	Spot Bond	15.67900	15.67900		0.00	0	0.00
R155	On	31/08/2011	Spot Bond	5.80000	5.93500		0.00	0	0.00
R157	On	15/09/2015	Spot Bond	7.70500	7.77000		0.00	0	0.00
R186	On	21/12/2026	Spot Bond	8.62000	8.63500		0.00	0	0.00
R189	On	31/03/2013	Spot Bond	211.97679	211.99647		0.00	0	0.00
R197	On	07/12/2023	Spot Bond	226.21688	226.18552		0.00	0	0.00
R201	On	21/12/2014	Spot Bond	7.54000	7.61000		0.00	0	0.00
R202	On	07/12/2033	Spot Bond	2.79000	2.80000		0.00	0	0.00
R203	On	15/09/2017	Spot Bond	8.20000	8.24000		0.00	0	0.00
R204	On	21/12/2018	Spot Bond	8.34000	8.39000		0.00	0	0.00
R206	On	15/01/2014	Spot Bond	7.13500	7.24000		0.00	0	0.00
R207	On	15/01/2020	Spot Bond	8.42500	8.46000		0.00	0	0.00
R208	On	31/03/2021	Spot Bond	8.47500	8.51000		0.00	0	0.00
R209	On	31/03/2036	Spot Bond	8.60500	8.62000		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	31/03/2028	Spot Bond			2.78000	2.78000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.18000	2.20000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.77000	2.77000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.00000	8.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>										<b>572,418,365.77</b>	<b>192,150</b>	<b>745,307.00</b>