



Daily MTM Report

Daily summary for: 18/02/2011

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			7.17560	7.26510		12.86	41,482,143.60	5,781	241,075.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		3.00000	2,000	19.34	0.00	0	6,050.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		738.00000	826,000	19.34	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		3.00000	2,000	19.72	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		788.00000	876,000	19.72	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		4.00000	2,000	18.96	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		689.00000	776,000	18.96	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,235.00000	1,324,000	23.15	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		0.00000	0,000	23.15	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,235.00000	3,324,000	34.20	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	34.20	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		122.00000	177,000	14.00	0.00	0	2,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		87.00000	53,000	14.00	0.00	0	6,050.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,136.00000	1,224,000	22.39	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		1.00000	0,000	22.39	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		270.00000	344,000	15.53	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		35.00000	20,000	15.53	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		312.00000	389,000	15.91	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		27.00000	15,000	15.91	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		356.00000	436,000	16.29	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		21.00000	12,000	16.29	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		94.00000	142,000	13.62	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		109.00000	68,000	13.62	0.00	0	9,600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		45.00000	63,000	13.18	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		210.00000	139,000	13.18	0.00	0	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		190.00000	256,000	14.77	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		55.00000	32,000	14.77	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		58.00000	82,000	12.86	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		173.00000	108,000	12.86	0.00	0	600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		155.00000	216,000	14.39	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		70.00000	42,000	14.39	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		139.00000	86,000	13.24	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		74.00000	110,000	13.24	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		11.00000	14,000	14.77	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		426.00000	340,000	14.77	0.00	0	8,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Put		26.00000	36,000	13.82	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Call		291.00000	212,000	13.82	0.00	0	1,600.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.27300	7.36250		14.11	2,901,927.00	399	47,983.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		203.00000	170,000	15.08	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		291.00000	347,000	15.08	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		186.00000	156,000	15.32	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		324.00000	383,000	15.32	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		221.00000	185,000	14.84	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		259.00000	312,000	14.84	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		697.00000	619,000	14.40	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		35.00000	46,000	14.40	13,800.00	300	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Put		161.00000	194,000	14.13	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Call		323.00000	267,000	14.13	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Put		108.00000	134,000	14.21	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Call		420.00000	357,000	14.21	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Put		720.00000	796,000	17.76	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Call		82.00000	69,000	17.76	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Put		551.00000	621,000	16.79	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		113.00000	94,000	16.79	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		182.00000	218,000	14.11	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		294.00000	241,000	14.11	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		266.00000	221,000	14.35	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		204.00000	248,000	14.35	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.37950	7.47030		14.53	1,047,889.00	142	12,039.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		174.00000	152,000	17.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		754.00000	823,000	17.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		165.00000	144,000	17.27	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		795.00000	865,000	17.27	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		184.00000	160,000	16.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		714.00000	781,000	16.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		560.00000	622,000	16.17	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		230.00000	201,000	16.17	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		369.00000	321,000	14.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		299.00000	342,000	14.71	0.00	0	2,800.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.48180	7.57410		14.85	0.00	0	257.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		523.00000	467,000	14.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		299.00000	335,000	14.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		496.00000	442,000	14.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		322.00000	360,000	14.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		551.00000	492,000	14.68	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		277.00000	310,000	14.68	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.47990	9.56810		18.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,703.00000	1,650,000	18.53	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,335.00000	1,370,000	18.53	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,685.00000	1,632,000	18.58	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,367.00000	1,402,000	18.58	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,722.00000	1,668,000	18.48	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,304.00000	1,338,000	18.48	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future			7.17560	7.26510			12.86	0.00	0	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		29,105.00000	21,151,000	13.82		0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		2,595.00000	3,591,000	13.82		0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		24,926.00000	17,352,000	13.50		0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		3,416.00000	4,792,000	13.50		0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		33,466.00000	25,220,000	14.14		0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		1,956.00000	2,660,000	14.14		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			7.27300	7.36250		14.11	0.00	0	40.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		42,001.00000	35,650,000	14.21	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		10,751.00000	13,350,000	14.21	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		38,604.00000	32,509,000	14.19	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		12,354.00000	15,209,000	14.19	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		45,550.00000	38,955,000	14.24	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		9,300.00000	11,655,000	14.24	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		24,082.00000	20,235,000	14.59	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		22,832.00000	27,935,000	14.59	0.00	0	60.00
£ / R On	14/03/2011	Foreign Exchange Future			11.64520	11.73860		13.18	1,350,843.20	116	30,985.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Call		135.00000	100,000	13.84	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Put		196.00000	255,000	13.84	0.00	0	2,000.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Call		117.00000	86,000	14.06	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Put		228.00000	291,000	14.06	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Call		155.00000	116,000	13.62	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Put		166.00000	221,000	13.62	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Put		64.00000	85,000	13.90	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Call		353.00000	280,000	13.90	0.00	0	569.00
£ / R On	14/03/2011	Foreign Exchange Future	12.55	Put		825.00000	915,000	17.15	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	12.55	Call		14.00000	10,000	17.15	0.00	0	569.00
£ / R On	14/03/2011	Foreign Exchange Future	12.00	Put		336.00000	409,000	14.72	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	12.00	Call		75.00000	54,000	14.72	0.00	0	150.00
£ / R On	14/03/2011	Foreign Exchange Future	8.00	Put		0.00000	0,000	18.98	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	8.00	Call		3,739.00000	3,645,000	18.98	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	18.61	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		4,439.00000	4,345,000	18.61	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.78900	11.88280		13.78	0.00	0	2,464.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		384.00000	338,000	13.89	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		351.00000	399,000	13.89	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		360.00000	319,000	14.01	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		377.00000	430,000	14.01	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		410.00000	358,000	13.78	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		327.00000	369,000	13.78	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Call		1,177.00000	1,089,000	13.81	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Put		44.00000	50,000	13.81	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		184.00000	213,000	13.73	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		617.00000	552,000	13.73	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		553.00000	491,000	13.75	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		220.00000	252,000	13.75	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		340.00000	300,000	14.13	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		407.00000	461,000	14.13	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.93780	12.03390		14.38	0.00	0	2,460.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		820.00000	755,000	14.19	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		286.00000	317,000	14.19	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		789.00000	726,000	14.21	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		305.00000	338,000	14.21	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		852.00000	786,000	14.17	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		268.00000	298,000	14.17	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		729.00000	669,000	14.25	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		345.00000	381,000	14.25	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		501.00000	459,000	14.66	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		567.00000	621,000	14.66	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			12.07580	12.17560		14.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		919.00000	856,000	14.37	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		393.00000	430,000	14.37	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		890.00000	828,000	14.40	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		414.00000	452,000	14.40	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		949.00000	885,000	14.35	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		373.00000	409,000	14.35	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		638.00000	594,000	14.81	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		662.00000	718,000	14.81	0.00	0	250.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08610	0.08720		15.11	8,610.00	100	448.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		170.00000	116,000	17.76	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		150.00000	206,000	17.76	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		5.00000	2,000	21.01	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		985.00000	1,092,000	21.01	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		1,020.00000	910,000	16.60	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	16.60	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08740	0.08850		18.17	0.00	0	573.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		524.00000	456,000	16.70	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		174.00000	216,000	16.70	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		156.00000	133,000	19.85	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		806.00000	893,000	19.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,363.00000	1,256,000	16.71	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		13.00000	16,000	16.71	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.78040	9.87740		12.57	15,609,518.40	1,596	17,967.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		172.00000	116,000	12.57	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		95.00000	136,000	12.57	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		142.00000	97,000	12.84	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		115.00000	167,000	12.84	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		206.00000	144,000	12.80	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		79.00000	114,000	12.80	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		27.00000	41,000	13.93	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		404.00000	321,000	13.93	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		542.00000	632,000	15.83	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		19.00000	12,000	15.83	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		636.00000	728,000	16.37	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		13.00000	8,000	16.37	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		281.00000	357,000	14.20	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		58.00000	37,000	14.20	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		319.00000	243,000	13.47	0.00	0	500.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		42.00000	63,000	13.47	0.00	0	3,000.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Put		207.00000	275,000	13.66	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Call		84.00000	55,000	13.66	0.00	0	500.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.90090	9.99750		13.11	0.00	0	8,073.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		403.00000	343,000	13.15	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		206.00000	242,000	13.15	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		374.00000	316,000	13.13	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		227.00000	265,000	13.13	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		434.00000	371,000	13.17	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		187.00000	220,000	13.17	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.02800	10.12630		13.35	0.00	0	3,160.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		684.00000	617,000	13.35	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		208.00000	239,000	13.35	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		652.00000	586,000	13.35	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		226.00000	258,000	13.35	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		718.00000	649,000	13.35	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		192.00000	221,000	13.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.14690	10.24790		13.55	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		744.00000	679,000	13.39	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		296.00000	332,000	13.39	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		714.00000	651,000	13.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		316.00000	354,000	13.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		774.00000	708,000	13.37	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		276.00000	311,000	13.37	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			374.97900	374.39800			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			380.27800	379.68600			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			345.14700	344.77700			0.00	0	1,064.00
ALBI	On	04/08/2011	Index Future			350.02400	349.64600			0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.24160	7.29180		10.01	0.00	0	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		596.00000	546,000	16.95	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		4.00000	4,000	16.95	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		547.00000	497,000	16.32	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		5.00000	5,000	16.32	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		645.00000	595,000	17.58	0.00	0	0.00
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			7.25340	7.30240		10.55	217,602.00	30	10,075.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		690.00000	644,000	14.40	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		38.00000	41,000	14.40	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		644.00000	599,000	14.08	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		42.00000	46,000	14.08	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		736.00000	689,000	14.72	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		34.00000	36,000	14.72	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.26870	7.31720		10.68	0.00	0	5,840.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		739.00000	695,000	13.44	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		72.00000	76,000	13.44	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		695.00000	652,000	13.21	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		78.00000	83,000	13.21	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		782.00000	738,000	13.66	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		65.00000	69,000	13.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.14460	8.17340		12.44	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,312.00000	1,290,000	11.84	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		439.00000	445,000	11.84	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,283.00000	1,262,000	11.88	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		460.00000	467,000	11.88	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		1,341.00000	1,319,000	11.81	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		418.00000	424,000	11.81	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.29180	7.38080		11.64	0.00	0	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		346.00000	262,000	13.15	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		15.00000	20,000	13.15	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		301.00000	220,000	12.85	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		20.00000	28,000	12.85	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		392.00000	306,000	13.45	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		11.00000	14,000	13.45	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.37440	7.46270		11.07	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		596.00000	518,000	12.27	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		33.00000	44,000	12.27	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		552.00000	476,000	12.13	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		39.00000	52,000	12.13	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		640.00000	561,000	12.40	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		27.00000	37,000	12.40	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.54760	7.63340		13.90	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		402.00000	323,000	15.83	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		19.00000	25,000	15.83	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		358.00000	281,000	15.51	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		25.00000	33,000	15.51	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		448.00000	367,000	16.15	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		15.00000	19,000	16.15	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.65710	7.74280		14.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		689.00000	616,000	14.67	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		46.00000	59,000	14.67	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		647.00000	576,000	14.66	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		54.00000	69,000	14.66	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		732.00000	657,000	14.68	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		39.00000	50,000	14.68	0.00	0	0.00
CRD1 On	05/05/2011	Index Future			155.06000	154.91900			0.00	0	2.00
CRD1 On	04/08/2011	Index Future			157.18500	157.04200			0.00	0	0.00
GOVI On	05/05/2011	GOVI			346.04500	345.66200			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		33,380.00000	29,550,000		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		33,480.00000	29,650,000		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		33,280.00000	29,450,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI			350.93500	350.54400			0.00	0	0.00
GOVI On	04/08/2011	GOVI	348.00	Call		25,440.00000	29,350,000		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		25,340.00000	29,250,000		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		25,540.00000	29,450,000		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			149.00500	148.96800			0.00	0	58.00
IGOV	On	04/08/2011	Index Future			151.11000	151.07200			0.00	0	0.00
ILBI	On	05/05/2011	Index Future			403.04600	402.94300			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			5.63000	5.59900			0.00	0	6,040.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.64000	5.65200			0.00	0	2,000.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.67000	5.67200			0.00	0	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.72000	5.70800			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.76000	5.77700			0.00	0	2,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.85000	5.86200			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.94000	5.94300			0.00	0	15,390.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.39000	6.40500			0.00	0	5,390.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.79000	6.79700			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.23000	7.23000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.66000	7.64200			0.00	0	44,510.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			8.02000	8.02000			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			339.94200	339.64500			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			344.74500	344.44300			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			7.78300	7.81100		4.75	0.00	0	2,605.00
R157	On	05/05/2011	Bond Future	7.75	Call		935.00000	983,000	4.69	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,185.00000	1,118,000	4.69	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		1,035.00000	1,086,000	4.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,080.00000	1,016,000	4.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		841.00000	886,000	4.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,296.00000	1,226,000	4.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		754.00000	795,000	4.67	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,415.00000	1,341,000	4.67	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.94200	7.97200		4.75	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		795.00000	828,000	4.54	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,626.00000	2,544,000	4.54	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		862.00000	898,000	4.55	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,497.00000	2,418,000	4.55	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		731.00000	763,000	4.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,758.00000	2,675,000	4.53	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.11400	8.14700		4.75	0.00	0	3,694.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,093.00000	2,154,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,723.00000	1,665,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,195.00000	2,257,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,646.00000	1,589,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,994.00000	2,054,000	4.73	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1,803.00000	1,744,000	4.73	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.30400	8.34000			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		536.00000	656,000	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		702.00000	823,000	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		369.00000	489,000	0.00	0	0.00	
R157	On	02/02/2012	Bond Future	8.45	Put		1.00000	0,000	0.00	0	0.00	
R186	On	05/05/2011	Bond Future			8.68800	8.68900		12.50	0.00	0	18,980.00
R186	On	05/05/2011	Bond Future	8.75	Call		3,022.00000	3,009,000	12.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,451.00000	2,428,000	12.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		3,277.00000	3,264,000	12.53	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,241.00000	2,218,000	12.53	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		2,778.00000	2,765,000	12.47	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,675.00000	2,652,000	12.47	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		7,331.00000	7,312,000	12.11	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		580.00000	571,000	12.11	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.78100	8.78200		12.75	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,909.00000	1,901,000	12.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		6,968.00000	6,950,000	12.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		2,063.00000	2,055,000	12.31	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		6,633.00000	6,615,000	12.31	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		1,762.00000	1,755,000	12.26	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		7,313.00000	7,297,000	12.26	0.00	0	0.00
R186	On	03/11/2011	Bond Future			8.87300	8.87400		12.50	0.00	0	12,965.00
R186	On	03/11/2011	Bond Future	9.00	Call		5,491.00000	5,486,000	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		4,361.00000	4,347,000	12.50	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,736.00000	5,732,000	12.54	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		4,162.00000	4,149,000	12.54	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		5,251.00000	5,246,000	12.47	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		4,567.00000	4,553,000	12.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.96400	8.96500			0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Call		309.00000	318,000		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		749.00000	758,000		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		133.00000	124,000		0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.59400	7.64900		4.25	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,000.00000	1,096,000	4.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		680.00000	601,000	4.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,093.00000	1,194,000	4.26	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		615.00000	541,000	4.26	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		910.00000	1,001,000	4.23	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		748.00000	664,000	4.23	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.75900	7.81900		4.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		481.00000	529,000	4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		2,182.00000	2,052,000	4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		529.00000	581,000	4.02	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		2,079.00000	1,953,000	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		438.00000	484,000	3.99	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		2,290.00000	2,158,000	3.99	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.93700	8.00200		4.00	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,390.00000	1,480,000	3.94	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		1,395.00000	1,307,000	3.94	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,464.00000	1,556,000	3.95	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		1,332.00000	1,245,000	3.95	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,319.00000	1,406,000	3.92	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		1,462.00000	1,370,000	3.92	0.00	0	0.00
R201	On	02/02/2012	Bond Future			8.13200	8.20400			0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		117.00000	299,000		0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1.00000	0,000		0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		243.00000	426,000		0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000		0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		0.00000	173,000		0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		10.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.42900	0.43800			0.00	0	10,089.00
R202	On	05/05/2011	Bond Future	2.05	Call		39,480.00000	39,740,000		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		40,508.00000	40,768,000		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		38,442.00000	38,701,000		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			8.27200	8.29400		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		1,222.00000	1,265,000	7.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,436.00000	1,372,000	7.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		1,342.00000	1,389,000	7.17	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,313.00000	1,253,000	7.17	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		1,108.00000	1,148,000	7.14	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,566.00000	1,499,000	7.14	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.40500	8.42900		7.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		1,091.00000	1,125,000	6.93	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,120.00000	3,042,000	6.93	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,178.00000	1,214,000	6.95	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,968.00000	2,892,000	6.95	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		1,009.00000	1,041,000	6.90	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,278.00000	3,197,000	6.90	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.54500	8.57000		7.25	0.00	0	1,408.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,240.00000	2,291,000	7.13	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		2,555.00000	2,494,000	7.13	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,354.00000	2,407,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		2,444.00000	2,385,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		2,128.00000	2,177,000	7.11	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		2,668.00000	2,605,000	7.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.69300	8.71900			0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		133.00000	245,000		0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		348.00000	460,000		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	30,000		0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		82.00000	0,000		0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.40800	8.43000		8.50	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		1,763.00000	1,819,000	8.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,382.00000	1,318,000	8.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		1,914.00000	1,974,000	8.52	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,262.00000	1,202,000	8.52	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		1,619.00000	1,671,000	8.48	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,510.00000	1,442,000	8.48	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.53200	8.55500		8.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		1,015.00000	1,046,000	8.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,003.00000	3,912,000	8.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		1,100.00000	1,134,000	8.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		3,814.00000	3,726,000	8.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		934.00000	963,000	8.11	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		4,196.00000	4,104,000	8.11	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.65800	8.68200		8.25	0.00	0	1,871.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,930.00000	2,990,000	8.25	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		2,583.00000	2,520,000	8.25	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		3,069.00000	3,131,000	8.28	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		2,468.00000	2,407,000	8.28	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,786.00000	2,845,000	8.20	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		2,694.00000	2,630,000	8.20	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.78700	8.81200			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		923.00000	1,047,000		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		1,167.00000	1,291,000		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		679.00000	803,000		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			7.16400	7.24200		3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		970.00000	1,095,000	3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		351.00000	287,000	3.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,052.00000	1,182,000	3.26	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		313.00000	255,000	3.26	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		892.00000	1,012,000	3.24	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		392.00000	324,000	3.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.33500	7.42200		3.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		461.00000	526,000	3.09	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,390.00000	1,265,000	3.09	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		503.00000	571,000	3.11	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,322.00000	1,199,000	3.11	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		424.00000	485,000	3.08	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,464.00000	1,335,000	3.08	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.51800	7.61500		3.00	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,150.00000	1,256,000	2.95	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		883.00000	797,000	2.95	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,207.00000	1,316,000	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		842.00000	759,000	2.96	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,094.00000	1,197,000	2.94	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		926.00000	837,000	2.94	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.73200	7.84300			0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		276.00000	471,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		363.00000	559,000		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		188.00000	383,000		0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000		0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.48300	8.50900		9.50	0.00	0	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		1,606.00000	1,672,000	9.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,658.00000	1,574,000	9.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		1,753.00000	1,823,000	9.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,517.00000	1,438,000	9.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		1,466.00000	1,528,000	9.39	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,806.00000	1,719,000	9.39	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.59800	8.62700		9.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,487.00000	1,542,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,627.00000	3,520,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,595.00000	1,653,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,448.00000	3,344,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,383.00000	1,435,000	9.50	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		3,812.00000	3,702,000	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			8.71000	8.74000		9.50	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,979.00000	3,059,000	9.38	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		2,925.00000	2,841,000	9.38	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		3,121.00000	3,203,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		2,795.00000	2,714,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,840.00000	2,918,000	9.36	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		3,058.00000	2,973,000	9.36	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.82600	8.85700			0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		753.00000	917,000		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		1,014.00000	1,178,000		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		490.00000	655,000		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			8.52400	8.55100		10.75	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		1,585.00000	1,654,000	10.65	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,895.00000	1,800,000	10.65	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		1,734.00000	1,807,000	10.67	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,740.00000	1,649,000	10.67	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		1,445.00000	1,509,000	10.62	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,061.00000	1,961,000	10.62	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.62700	8.65500		10.50	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,499.00000	1,553,000	10.26	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		3,943.00000	3,831,000	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		1,611.00000	1,668,000	10.28	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		3,749.00000	3,639,000	10.28	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,393.00000	1,444,000	10.24	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		4,145.00000	4,030,000	10.24	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.73100	8.76000		10.75	0.00	0	5,591.00
R208	On	03/11/2011	Bond Future	8.75	Call		3,105.00000	3,186,000	10.60	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		3,163.00000	3,076,000	10.60	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,255.00000	3,338,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		3,024.00000	2,939,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,959.00000	3,038,000	10.56	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		3,307.00000	3,218,000	10.56	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.83600	8.86600			0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		753.00000	923,000		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		1,032.00000	1,201,000		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		473.00000	643,000		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			8.64500	8.65600		16.75	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		1,749.00000	1,773,000	16.59	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,035.00000	2,970,000	16.59	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		1,925.00000	1,951,000	16.62	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,795.00000	2,732,000	16.62	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		1,583.00000	1,605,000	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		3,289.00000	3,222,000	16.55	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.71300	8.72500		16.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		2,610.00000	2,642,000	16.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,452.00000	4,387,000	16.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		2,785.00000	2,819,000	16.35	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,211.00000	4,149,000	16.35	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		2,440.00000	2,471,000	16.27	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,701.00000	4,635,000	16.27	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		10,396.00000	10,476,000	17.61	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		546.00000	530,000	17.61	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.78000	8.79200		16.75	0.00	0	1,029.00
R209	On	03/11/2011	Bond Future	8.75	Call		4,079.00000	4,120,000	16.75	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		4,413.00000	4,359,000	16.75	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		4,275.00000	4,318,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		4,212.00000	4,159,000	16.79	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		3,888.00000	3,927,000	16.71	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		4,623.00000	4,567,000	16.71	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.84600	8.85800			0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		1,098.00000	1,192,000		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		1,478.00000	1,572,000		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		714.00000	808,000		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			1.64200	1.64100			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		2,747.00000	2,741,000		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		3,017.00000	3,012,000		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		2,475.00000	2,470,000		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	2.49700			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		2,374.00000	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		1,888.00000	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		2,862.00000	2,862,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.72500	8.72600			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		6,281.00000	6,273,000		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		5,826.00000	5,818,000		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		6,739.00000	6,731,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.80200	8.80200			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		6,871.00000	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		6,418.00000	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		7,327.00000	7,327,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.87900	8.88000			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		1,044.00000	1,036,000		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		640.00000	632,000		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		1,450.00000	1,442,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.95700	8.95800			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		328.00000	336,000		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		716.00000	724,000		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		63.00000	55,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			14,183.44000	14,334.63000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		7,346.00000	5,834,000	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		7,346.00000	5,834,000	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		7,346.00000	5,835,000	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	1,000	2.00	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			14,374.84000	14,525.23000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		10,252.00000	8,748,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		10,252.00000	8,748,000		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		10,252.00000	8,749,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000	1,000		0.00	0	0.00
TRT1	On	05/05/2011	Index Future			341.73500	341.39400			0.00	0	100.00
TRT1	On	04/08/2011	Index Future			346.41900	346.07300			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.09200	1.10360		13.58	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		552.00000	441,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		16.00000	21,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		180.00000	120,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		144.00000	200,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		1,039.00000	924,000	17.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		3.00000	4,000	17.00	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.10850	1.11990		13.87	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		789.00000	697,000	13.42	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		90.00000	112,000	13.42	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		451.00000	387,000	13.87	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		252.00000	302,000	13.87	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		1,224.00000	1,114,000	13.17	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		25.00000	29,000	13.17	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :							62,632,333.20	8,464	747,358.00

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	5.77000	5.80000		0.00	0	0.00
R157	On	15/09/2015	Spot Bond	7.68000	7.70500		0.00	0	0.00
R186	On	21/12/2026	Spot Bond	8.62000	8.62000		0.00	0	0.00
R189	On	31/03/2013	Spot Bond	211.99853	211.97679		0.00	0	0.00
R197	On	07/12/2023	Spot Bond	226.24825	226.21688		0.00	0	0.00
R201	On	21/12/2014	Spot Bond	7.49000	7.54000		0.00	0	0.00
R202	On	07/12/2033	Spot Bond	2.78000	2.79000		0.00	0	0.00
R203	On	15/09/2017	Spot Bond	8.18000	8.20000		0.00	0	0.00
R204	On	21/12/2018	Spot Bond	8.32000	8.34000		0.00	0	0.00
R206	On	15/01/2014	Spot Bond	7.06500	7.13500		0.00	0	0.00
R207	On	15/01/2020	Spot Bond	8.40000	8.42500		0.00	0	0.00
R208	On	31/03/2021	Spot Bond	8.45000	8.47500		0.00	0	0.00
R209	On	31/03/2036	Spot Bond	8.59500	8.60500		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	2.18000			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
Total for j-Bonds :										0.00	0	0.00
Grand Total:										62,632,333.20	8,464	747,358.00