



Daily MTM Report

Daily summary for: 28/02/2011

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			6.96710	7.01040		13.33	95,302,960.90	13,679	224,215.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		0.00000	0,000	22.56	0.00	0	6,050.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		990.00000	1,033,000	22.56	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		0.00000	0,000	23.00	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		1,040.00000	1,083,000	23.00	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		0.00000	0,000	22.12	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		940.00000	983,000	22.12	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,490.00000	1,533,000	26.95	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		0.00000	0,000	26.95	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,490.00000	3,533,000	37.99	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	37.99	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		305.00000	340,000	16.40	0.00	0	2,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		15.00000	7,000	16.40	0.00	0	6,050.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,390.00000	1,433,000	26.07	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		0.00000	0,000	26.07	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		495.00000	535,000	18.16	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		5.00000	2,000	18.16	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		543.00000	584,000	18.60	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		3.00000	1,000	18.60	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		593.00000	634,000	19.04	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		3.00000	1,000	19.04	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		260.00000	294,000	15.96	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		20.00000	11,000	15.96	0.00	0	9,600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		139.00000	164,000	14.65	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		49.00000	31,000	14.65	0.00	0	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		398.00000	437,000	17.28	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		8.00000	4,000	17.28	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		177.00000	205,000	15.09	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		37.00000	22,000	15.09	0.00	0	600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		351.00000	388,000	16.84	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		11.00000	5,000	16.84	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		27.00000	15,000	15.52	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		217.00000	248,000	15.52	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		29.00000	31,000	13.92	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		189.00000	148,000	13.92	0.00	0	8,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Put		76.00000	93,000	13.77	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Call		86.00000	60,000	13.77	0.00	0	1,600.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.06170	7.10550		14.26	54,911,779.20	7,776	67,946.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		118.00000	105,000	16.31	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		463.00000	493,000	16.31	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		108.00000	96,000	16.57	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		503.00000	534,000	16.57	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		129.00000	115,000	16.06	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		424.00000	453,000	16.06	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		479.00000	442,000	14.58	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		74.00000	80,000	14.58	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Put		281.00000	305,000	15.03	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Call		186.00000	167,000	15.03	0.00	0	400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Put		195.00000	209,000	14.26	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Call		250.00000	221,000	14.26	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Put		943.00000	980,000	19.14	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Call		48.00000	42,000	19.14	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Put		760.00000	795,000	18.11	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		65.00000	57,000	18.11	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		315.00000	340,000	15.29	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		170.00000	152,000	15.29	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		155.00000	138,000	15.54	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		350.00000	376,000	15.54	0.00	0	200.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		219.00000	239,000	14.52	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		224.00000	201,000	14.52	40,200.00	200	650.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.16500	7.20980		14.68	1,397,175.00	195	12,588.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		117.00000	109,000	18.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		957.00000	994,000	18.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		111.00000	104,000	18.24	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,001.00000	1,039,000	18.24	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		124.00000	115,000	17.86	0.00	0	3,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		914.00000	950,000	17.86	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		745.00000	779,000	17.11	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		155.00000	144,000	17.11	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		251.00000	234,000	15.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		441.00000	469,000	15.61	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		554.00000	520,000	14.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		144.00000	155,000	14.62	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		488.00000	457,000	14.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		178.00000	192,000	14.64	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		476.00000	504,000	15.80	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		236.00000	219,000	15.80	0.00	0	10,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.26520	7.31090		14.86	0.00	0	420.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		377.00000	356,000	15.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		416.00000	441,000	15.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		358.00000	339,000	15.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		447.00000	474,000	15.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		396.00000	374,000	15.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		385.00000	409,000	15.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.37460	7.42140		15.11	0.00	0	277.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		659.00000	628,000	14.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		274.00000	289,000	14.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		630.00000	600,000	14.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		295.00000	311,000	14.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		689.00000	657,000	14.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		254.00000	268,000	14.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		680.00000	648,000	14.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		259.00000	273,000	14.81	0.00	0	1,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.28040	9.32260		18.31	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,546.00000	1,500,000	18.20	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,423.00000	1,420,000	18.20	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,529.00000	1,483,000	18.26	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,456.00000	1,453,000	18.26	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,563.00000	1,517,000	18.14	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,390.00000	1,387,000	18.14	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future			6.96710	7.01040			13.33	55,736.80	8	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		8,620.00000	5,981,000	13.77	13.77	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		7,580.00000	9,271,000	13.77	13.77	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		6,559.00000	4,326,000	14.21	14.21	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		10,519.00000	12,616,000	14.21	14.21	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		11,634.00000	8,133,000	13.33	13.33	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		5,594.00000	6,423,000	13.33	13.33	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			7.06170	7.10550			14.26	0.00	0	40.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		24,951.00000	22,116,000	14.26	14.26	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		19,401.00000	20,946,000	14.26	14.26	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		22,362.00000	20,128,000	14.52	14.52	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		21,812.00000	23,958,000	14.52	14.52	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		27,720.00000	24,743,000	14.31	14.31	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		17,170.00000	18,573,000	14.31	14.31	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		14,145.00000	12,605,000	15.80	15.80	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	7.35	Put		38,595.00000	41,435,000	15.80	0.00	0	60.00
£ / R	On 14/03/2011	Foreign Exchange Future			11.31400	11.24620		13.14	181,024.00	16	30,600.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Call		18.00000	15,000	16.07	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Put		572.00000	501,000	16.07	0.00	0	2,000.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Call		15.00000	12,000	16.37	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Put		619.00000	548,000	16.37	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Call		21.00000	19,000	15.78	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Put		525.00000	455,000	15.78	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Put		268.00000	204,000	14.02	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Call		64.00000	68,000	14.02	0.00	0	569.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Put		1,306.00000	1,237,000	20.47	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Call		2.00000	1,000	20.47	0.00	0	569.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Put		763.00000	692,000	17.25	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Call		9.00000	6,000	17.25	0.00	0	150.00
£ / R	On 14/03/2011	Foreign Exchange Future	8.00	Put		0.00000	0,000	23.59	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	8.00	Call		3,246.00000	3,314,000	23.59	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	7.30	Put		0.00000	0,000	34.47	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	7.30	Call		3,946.00000	4,014,000	34.47	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future			11.45510	11.38640		14.18	1,718,265.00	150	2,972.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		202.00000	212,000	15.11	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		666.00000	607,000	15.11	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		190.00000	198,000	15.22	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Put		704.00000	643,000	15.22	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Call		215.00000	225,000	14.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		629.00000	570,000	14.99	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Call		754.00000	800,000	14.17	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Put		118.00000	95,000	14.17	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		394.00000	345,000	14.18	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		330.00000	350,000	14.18	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		293.00000	309,000	14.41	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		457.00000	404,000	14.41	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		178.00000	186,000	15.34	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		742.00000	681,000	15.34	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.60150	11.53240		14.57	58,007.50	5	2,507.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		524.00000	552,000	14.54	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		492.00000	451,000	14.54	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		500.00000	527,000	14.55	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		518.00000	476,000	14.55	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		548.00000	577,000	14.52	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		466.00000	426,000	14.52	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		461.00000	483,000	14.66	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		579.00000	532,000	14.66	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		319.00000	333,000	15.52	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		887.00000	832,000	15.52	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.73880	11.66980		14.64	0.00	0	87.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		624.00000	656,000	14.60	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		604.00000	567,000	14.60	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		604.00000	633,000	14.62	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		634.00000	594,000	14.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		648.00000	680,000	14.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		578.00000	541,000	14.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		435.00000	453,000	15.38	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		965.00000	914,000	15.38	0.00	0	250.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08510	0.08570		15.84	0.00	0	438.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		76.00000	50,000	18.16	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		206.00000	240,000	18.16	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		1.00000	0,000	23.45	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,131.00000	1,190,000	23.45	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		870.00000	810,000	17.11	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	17.11	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08630	0.08690		17.75	0.00	0	573.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		402.00000	365,000	16.15	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		212.00000	235,000	16.15	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		103.00000	92,000	19.48	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		913.00000	962,000	19.48	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,204.00000	1,146,000	16.21	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		14.00000	16,000	16.21	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.63630	9.62550		12.94	5,878,143.00	610	17,478.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		50.00000	44,000	14.08	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		225.00000	208,000	14.08	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		40.00000	35,000	14.46	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		265.00000	249,000	14.46	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		63.00000	57,000	13.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		188.00000	171,000	13.70	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		59.00000	52,000	14.14	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		184.00000	188,000	14.14	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		779.00000	766,000	18.66	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		4.00000	2,000	18.66	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		878.00000	866,000	19.42	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		3.00000	2,000	19.42	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		488.00000	474,000	16.37	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		13.00000	10,000	16.37	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		118.00000	119,000	13.34	0.00	0	500.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		93.00000	83,000	13.34	0.00	0	3,000.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Put		396.00000	380,000	15.61	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Call		21.00000	16,000	15.61	0.00	0	500.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.75430	9.74330		13.36	438,943.50	45	8,088.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		260.00000	261,000	13.54	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		317.00000	307,000	13.54	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		241.00000	242,000	13.72	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		348.00000	338,000	13.72	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		279.00000	281,000	13.36	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		286.00000	277,000	13.36	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.87640	9.86550		13.61	0.00	0	3,161.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		512.00000	518,000	13.58	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		297.00000	292,000	13.58	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		484.00000	490,000	13.59	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		319.00000	314,000	13.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		540.00000	547,000	13.58	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		275.00000	271,000	13.58	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.99080	9.97980		13.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		578.00000	585,000	13.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		398.00000	394,000	13.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		552.00000	560,000	13.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		422.00000	419,000	13.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		604.00000	612,000	13.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		374.00000	371,000	13.64	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			369.53500	369.53100			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			374.78000	374.76900			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			340.41500	340.61000			0.00	0	1,064.00
ALBI	On	04/08/2011	Index Future			345.24700	345.43800			0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.07730	7.09850		9.92	0.00	0	8,246.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		402.00000	380,000	15.00	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		4.00000	3,000	15.00	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		353.00000	331,000	14.37	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		5.00000	4,000	14.37	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		451.00000	429,000	15.64	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		3.00000	2,000	15.64	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.09120	7.11200		10.35	127,641.60	18	10,273.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		512.00000	491,000	13.38	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		50.00000	50,000	13.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		468.00000	448,000	13.04	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		56.00000	57,000	13.04	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		556.00000	535,000	13.72	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		44.00000	44,000	13.72	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.10430	7.12580		10.69	0.00	0	5,840.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		569.00000	550,000	12.87	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		93.00000	96,000	12.87	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		528.00000	510,000	12.63	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		102.00000	106,000	12.63	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		611.00000	592,000	13.11	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		85.00000	88,000	13.11	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.98620	8.01400		12.42	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,207.00000	1,187,000	11.98	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		493.00000	501,000	11.98	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,179.00000	1,160,000	12.01	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		515.00000	524,000	12.01	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,235.00000	1,214,000	11.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		471.00000	478,000	11.95	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.14930	7.14200		12.40	0.00	0	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		131.00000	133,000	13.03	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		39.00000	34,000	13.03	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		97.00000	98,000	12.72	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		55.00000	49,000	12.72	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		169.00000	171,000	13.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		27.00000	22,000	13.35	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.23080	7.22360		11.68	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		393.00000	399,000	12.53	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		69.00000	68,000	12.53	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		354.00000	361,000	12.41	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		80.00000	80,000	12.41	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		432.00000	438,000	12.65	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		58.00000	57,000	12.65	0.00	0	0.00
CAN-DCon	28/02/2011	Can-Do Future			6.95110	6.99860		14.35	0.00	0	0.00
CAN-DCon	28/02/2011	Can-Do Future	7.15	Call		2.00000	0,000	14.35	0.00	0	0.00
CAN-DCon	28/02/2011	Can-Do Future	7.15	Put		153.00000	199,000	14.35	0.00	0	0.00
CAN-DCon	28/02/2011	Can-Do Future	7.20	Call		1.00000	0,000	14.35	0.00	0	0.00
CAN-DCon	28/02/2011	Can-Do Future	7.20	Put		202.00000	249,000	14.35	0.00	0	0.00
CAN-DCon	28/02/2011	Can-Do Future	7.10	Call		5.00000	0,000	14.35	0.00	0	0.00
CAN-DCon	28/02/2011	Can-Do Future	7.10	Put		106.00000	149,000	14.35	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.49850	7.52610		13.60	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		292.00000	264,000	15.60	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		16.00000	16,000	15.60	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		248.00000	221,000	15.20	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		22.00000	23,000	15.20	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		337.00000	309,000	16.00	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		11.00000	11,000	16.00	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.60670	7.63460		14.26	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		591.00000	567,000	14.66	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	Put		56.00000	60,000	14.66	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		551.00000	527,000	14.62	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		66.00000	70,000	14.62	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		632.00000	608,000	14.70	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		47.00000	51,000	14.70	0.00	0	0.00
CRD1 On	05/05/2011	Index Future			154.19400	154.18900			0.00	0	2.00
CRD1 On	04/08/2011	Index Future			156.31000	156.30400			0.00	0	0.00
GOVI On	05/05/2011	GOVI			341.70700	341.88900			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		71,110.00000	72,930,000		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		71,210.00000	73,030,000		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		71,010.00000	72,830,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI			346.55800	346.73600			0.00	0	0.00
GOVI On	04/08/2011	GOVI	348.00	Call		0.00000	0,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI	348.00	Put		12,640.00000	14,420,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI	348.01	Call		0.00000	0,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI	348.01	Put		12,740.00000	14,520,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI	347.99	Call		0.00000	0,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI	347.99	Put		12,540.00000	14,320,000		0.00	0	0.00
GVIX On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV On	05/05/2011	Index Future			150.16000	150.04800			1,501,600.00	1	60.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	04/08/2011	Index Future			152.29200	152.17500			0.00	0	0.00
ILBI	On	05/05/2011	Index Future			405.98100	405.75600			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			5.60000	5.61200			0.00	0	6,040.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.66000	5.65500			0.00	0	2,000.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.70000	5.69100			0.00	0	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.74000	5.73300			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.80000	5.79200			0.00	0	2,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.86000	5.86100			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			6.00000	5.99200			0.00	0	14,390.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.42000	6.42800			0.00	0	5,390.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.82000	6.83200			0.00	0	1,290.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.26000	7.26700			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.67000	7.67800			0.00	0	44,510.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			8.08000	8.09300			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			333.07800	333.34100			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			337.80600	338.06600			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			7.86600	7.86800		4.50	0.00	0	2,605.00
R157	On	05/05/2011	Bond Future	7.75	Call		775.00000	706,000	4.44	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,257.00000	1,180,000	4.44	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		867.00000	797,000	4.45	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,145.00000	1,067,000	4.45	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		690.00000	622,000	4.43	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,378.00000	1,302,000	4.43	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		611.00000	545,000	4.42	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,504.00000	1,430,000	4.42	0.00	0	0.00
R157	On	04/08/2011	Bond Future			8.02900	8.03200		4.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		691.00000	634,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,752.00000	2,684,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		753.00000	694,000	4.38	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,618.00000	2,548,000	4.38	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		632.00000	579,000	4.36	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,889.00000	2,825,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.21000	8.21300		4.75	0.00	0	3,694.00
R157	On	03/11/2011	Bond Future	8.25	Call		1,938.00000	1,932,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,805.00000	1,788,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,036.00000	2,030,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,724.00000	1,707,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,843.00000	1,838,000	4.74	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1,890.00000	1,874,000	4.74	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.40700	8.41000		4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		301.00000	2,364,000	4.75	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	Put		0.00000	2,053,000	4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		468.00000	2,457,000	4.77	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		0.00000	1,979,000	4.77	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		134.00000	2,273,000	4.74	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		0.00000	2,129,000	4.74	0.00	0	0.00
R186	On	05/05/2011	Bond Future			9.01400	8.97900		12.25	0.00	0	18,980.00
R186	On	05/05/2011	Bond Future	8.75	Call		1,635.00000	1,396,000	12.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		3,743.00000	3,821,000	12.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		1,815.00000	1,563,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		3,458.00000	3,523,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		1,468.00000	1,241,000	12.10	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		4,044.00000	4,134,000	12.10	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		9,627.00000	9,889,000	11.83	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		197.00000	142,000	11.83	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			9.11800	9.08200		12.75	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,107.00000	1,029,000	12.36	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		8,881.00000	9,123,000	12.36	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,212.00000	1,127,000	12.38	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		8,497.00000	8,732,000	12.38	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		1,008.00000	936,000	12.33	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		9,274.00000	9,522,000	12.33	0.00	0	0.00
R186	On	03/11/2011	Bond Future			9.22100	9.18400		12.75	0.00	0	12,982.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,005.00000	3,868,000	12.61	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		5,626.00000	5,810,000	12.61	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	9.05	Call		4,211.00000	4,066,000	12.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		5,388.00000	5,565,000	12.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		3,806.00000	3,675,000	12.58	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		5,873.00000	6,064,000	12.58	0.00	0	0.00
R186	On	02/02/2012	Bond Future			9.32500	9.28600		12.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Call		0.00000	4,134,000	12.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,483.00000	6,949,000	12.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		0.00000	4,323,000	12.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,043.00000	6,698,000	12.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		0.00000	3,949,000	12.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		2,925.00000	7,206,000	12.56	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.46600	7.46800		4.00	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,316.00000	1,274,000	4.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		419.00000	371,000	4.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,426.00000	1,387,000	4.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		372.00000	326,000	4.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,208.00000	1,166,000	4.05	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		470.00000	421,000	4.05	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.61800	7.62000		4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		642.00000	604,000	3.88	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,752.00000	1,708,000	3.88	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		701.00000	659,000	3.89	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,660.00000	1,612,000	3.89	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		589.00000	552,000	3.87	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	Put		1,850.00000	1,807,000	3.87	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.78400	7.78600		3.75	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,691.00000	1,645,000	3.82	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		1,101.00000	1,049,000	3.82	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,773.00000	1,728,000	3.83	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		1,046.00000	995,000	3.83	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,610.00000	1,564,000	3.80	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		1,157.00000	1,106,000	3.80	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.96200	7.96500		4.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		724.00000	1,998,000	4.07	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		0.00000	1,266,000	4.07	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		851.00000	2,075,000	4.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	1,216,000	4.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		598.00000	1,923,000	4.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	1,318,000	4.05	0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.35600	0.35600			67,408,664.00	400	10,489.00
R202	On	05/05/2011	Bond Future	2.05	Call		41,862.00000	41,862,000		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		42,890.00000	42,890,000		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		40,824.00000	40,824,000		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			8.43800	8.43400		7.00	0.00	0	516.00
R203	On	05/05/2011	Bond Future	8.25	Call		856.00000	781,000	6.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.25	Put		1,747.00000	1,691,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		955.00000	879,000	6.92	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,603.00000	1,546,000	6.92	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		763.00000	691,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,897.00000	1,845,000	6.89	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.57900	8.57600		7.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		832.00000	783,000	6.79	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,544.00000	3,509,000	6.79	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		905.00000	854,000	6.81	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,378.00000	3,341,000	6.81	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		763.00000	713,000	6.76	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,715.00000	3,679,000	6.76	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.72900	8.72500		7.25	0.00	0	1,416.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,879.00000	1,862,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		2,887.00000	2,887,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		1,983.00000	1,965,000	7.17	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		2,766.00000	2,765,000	7.17	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,778.00000	1,762,000	7.12	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		3,011.00000	3,013,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.88700	8.88300		7.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		0.00000	2,483,000	7.14	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		569.00000	3,070,000	7.14	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		0.00000	2,590,000	7.16	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		355.00000	2,962,000	7.16	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		0.00000	2,379,000	7.12	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	Put		785.00000	3,181,000	7.12	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.62100	8.61700		8.00	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		1,179.00000	1,039,000	7.91	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,811.00000	1,693,000	7.91	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		1,302.00000	1,159,000	7.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,664.00000	1,542,000	7.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		1,064.00000	927,000	7.89	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,968.00000	1,853,000	7.89	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.75400	8.75100		8.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		696.00000	690,000	8.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,712.00000	4,721,000	8.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		763.00000	755,000	8.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		4,505.00000	4,513,000	8.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		634.00000	630,000	8.18	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		4,925.00000	4,936,000	8.18	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.89100	8.88700		8.50	0.00	0	1,876.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,363.00000	2,382,000	8.39	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		3,057.00000	3,096,000	8.39	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,486.00000	2,504,000	8.41	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		2,926.00000	2,964,000	8.41	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,235.00000	2,264,000	8.37	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		3,184.00000	3,233,000	8.37	0.00	0	0.00
R204	On	02/02/2012	Bond Future			9.03100	9.02700		8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		0.00000	3,059,000	8.50	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	Put		132.00000	3,210,000	8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		112.00000	3,185,000	8.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		0.00000	3,092,000	8.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		0.00000	2,936,000	8.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		376.00000	3,332,000	8.48	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.17000	7.17100		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,058.00000	1,026,000	3.09	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		267.00000	233,000	3.09	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,146.00000	1,115,000	3.10	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		236.00000	202,000	3.10	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		975.00000	939,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		304.00000	266,000	3.07	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.33900	7.34100		3.00	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		504.00000	454,000	2.91	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,256.00000	1,201,000	2.91	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		549.00000	498,000	2.93	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,190.00000	1,135,000	2.93	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		464.00000	415,000	2.90	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,327.00000	1,273,000	2.90	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.52400	7.52600		2.75	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,233.00000	1,178,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		790.00000	731,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,293.00000	1,238,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		752.00000	693,000	2.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future	7.70	Call		1,175.00000	1,120,000	2.79	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		831.00000	772,000	2.79	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.73700	7.74000		2.75	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		457.00000	1,320,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	858,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		545.00000	1,373,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	823,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		369.00000	1,267,000	2.79	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	892,000	2.79	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.72600	8.70700		9.25	0.00	0	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		1,016.00000	906,000	9.16	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,199.00000	2,196,000	9.16	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		1,130.00000	1,015,000	9.18	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		2,025.00000	2,018,000	9.18	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		910.00000	805,000	9.14	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,381.00000	2,384,000	9.14	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.85200	8.83200		9.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,053.00000	1,006,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		4,331.00000	4,395,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,140.00000	1,090,000	9.56	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		4,131.00000	4,191,000	9.56	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		970.00000	927,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		4,537.00000	4,604,000	9.52	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.97500	8.95400		9.50	0.00	0	600.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.75	Call		2,370.00000	2,307,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		3,471.00000	3,521,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,495.00000	2,429,000	9.42	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		3,325.00000	3,371,000	9.42	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,249.00000	2,189,000	9.37	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		3,623.00000	3,675,000	9.37	0.00	0	0.00
R207	On	02/02/2012	Bond Future			9.10200	9.08100		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		0.00000	3,042,000	9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		423.00000	3,574,000	9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		0.00000	3,171,000	9.52	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		162.00000	3,442,000	9.52	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		0.00000	2,916,000	9.48	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		685.00000	3,710,000	9.48	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.81400	8.80500		10.50	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		873.00000	791,000	10.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,709.00000	2,680,000	10.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		977.00000	891,000	10.42	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,508.00000	2,476,000	10.42	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		777.00000	699,000	10.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,918.00000	2,894,000	10.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.92800	8.91900		10.50	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		957.00000	912,000	10.19	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		4,949.00000	4,956,000	10.19	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,040.00000	991,000	10.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/08/2011	Bond Future	8.30	Put		4,725.00000	4,729,000	10.21	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		879.00000	836,000	10.17	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		5,179.00000	5,188,000	10.17	0.00	0	0.00
R208	On	03/11/2011	Bond Future			9.04400	9.03400		10.75	0.00	0	5,602.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,313.00000	2,281,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		3,939.00000	3,963,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,439.00000	2,404,000	10.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		3,776.00000	3,797,000	10.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,191.00000	2,161,000	10.61	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		4,107.00000	4,134,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future			9.16000	9.15100		10.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		0.00000	3,165,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		838.00000	4,053,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		0.00000	3,299,000	10.63	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		560.00000	3,908,000	10.63	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		0.00000	3,033,000	10.58	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,118.00000	4,201,000	10.58	0.00	0	0.00
R209	On	05/05/2011	Bond Future			9.02800	8.98300		16.25	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		764.00000	585,000	15.91	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		4,637.00000	4,803,000	15.91	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		867.00000	674,000	15.94	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		4,324.00000	4,476,000	15.94	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		670.00000	505,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		4,963.00000	5,143,000	15.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future			9.10600	9.06000		16.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,551.00000	1,384,000	16.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		6,006.00000	6,186,000	16.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,676.00000	1,502,000	16.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		5,716.00000	5,889,000	16.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		1,431.00000	1,274,000	16.08	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		6,305.00000	6,496,000	16.08	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		8,108.00000	7,798,000	17.58	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		872.00000	909,000	17.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future			9.18400	9.13700		17.00	0.00	0	1,033.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,781.00000	2,579,000	16.59	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		5,770.00000	5,918,000	16.59	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,937.00000	2,729,000	16.63	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		5,529.00000	5,671,000	16.63	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,631.00000	2,437,000	16.56	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		6,021.00000	6,177,000	16.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.26100	9.21200		16.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		0.00000	3,811,000	16.55	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,591.00000	5,762,000	16.55	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		0.00000	3,978,000	16.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,211.00000	5,549,000	16.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		0.00000	3,647,000	16.50	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		1,975.00000	5,981,000	16.50	0.00	0	0.00
R211	On	05/05/2011	Bond Future			1.58600	1.58600			0.00	0	539.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	05/05/2011	Bond Future	2.14	Call		3,054.00000	3,054,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.14	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.19	Call		3,325.00000	3,325,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.19	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.09	Call		2,783.00000	2,783,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.09	Put		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future			2.39700	2.43800			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		1,812.00000	1,420,000		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		1,327.00000	935,000		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		2,301.00000	1,908,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			9.06600	9.03100			0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Put		8,725.00000	8,998,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Put		8,270.00000	8,544,000		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		9,183.00000	9,457,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			9.15200	9.11700			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		9,356.00000	9,625,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00

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	Put		8,903.00000	9,172,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		9,812.00000	10,081,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.24100	9.20400			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		3,561.00000	3,841,000		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		3,157.00000	3,437,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		3,967.00000	4,247,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.33000	9.29200			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		2,227.00000	2,510,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		1,839.00000	2,122,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		2,617.00000	2,900,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,886.81000	13,917.44000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		3,174.00000	2,868,000	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		3,174.00000	2,868,000	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		3,175.00000	2,868,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		1.00000	0,000	2.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	13/06/2011	Foreign Exchange Future			14,073.60000	14,103.87000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		6,039.00000	5,736,000		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		6,039.00000	5,736,000		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		6,039.00000	5,736,000		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			337.45200	337.64900			0.00	0	100.00
TRT1	On	04/08/2011	Index Future			342.08300	342.28200			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.06050	1.06680		13.24	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		221.00000	168,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		53.00000	63,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		32.00000	13,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		364.00000	408,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		674.00000	609,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		6.00000	4,000	16.00	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.07700	1.08320		13.80	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		511.00000	467,000	13.80	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		179.00000	197,000	13.80	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		270.00000	243,000	14.87	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		438.00000	473,000	14.87	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		886.00000	832,000	13.66	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		54.00000	62,000	13.66	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 :							229,020,140.50	23,103	785,928.00
<u>j-Bonds</u>									
CGR5	On	23/07/2011	Spot Bond	15.67900	15.67900		0.00	0	0.00
R155	On	31/08/2011	Spot Bond	5.87000	5.87000		0.00	0	0.00
R157	On	15/09/2015	Spot Bond	7.77000	7.77000		0.00	0	0.00
R186	On	21/12/2026	Spot Bond	8.94500	8.91000		0.00	0	0.00
R189	On	31/03/2013	Spot Bond	212.33328	212.31306		0.00	0	0.00
R197	On	07/12/2023	Spot Bond	228.45926	228.21040		0.00	0	0.00
R201	On	21/12/2014	Spot Bond	7.38000	7.38000		0.00	0	0.00
R202	On	07/12/2033	Spot Bond	2.70000	2.70000		0.00	0	0.00
R203	On	15/09/2017	Spot Bond	8.35000	8.34500		0.00	0	0.00
R204	On	21/12/2018	Spot Bond	8.53500	8.53000		0.00	0	0.00
R206	On	15/01/2014	Spot Bond	7.08000	7.08000		0.00	0	0.00
R207	On	15/01/2020	Spot Bond	8.64500	8.62500		0.00	0	0.00
R208	On	31/03/2021	Spot Bond	8.74000	8.73000		0.00	0	0.00
R209	On	31/03/2036	Spot Bond	8.97500	8.93000		0.00	0	0.00
R210	On	31/03/2028	Spot Bond	2.66000	2.66000		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	31/01/2017	Spot Bond			2.12000	2.12000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.67000	2.71000			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:										229,020,140.50	23,103	785,928.00