



# Daily MTM Report

Daily summary for: 01/03/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 14/03/2011 Foreign Exchange Future			6.96090	6.96710		13.14	81,498,217.20	11,708	227,080.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		0.00000	0,000	23.18	0.00	0	6,050.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		1,033.00000	1,039,000	23.18	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		0.00000	0,000	23.66	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		1,083.00000	1,089,000	23.66	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		0.00000	0,000	22.70	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		983.00000	989,000	22.70	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,533.00000	1,539,000	27.96	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		0.00000	0,000	27.96	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,533.00000	3,539,000	39.72	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	39.72	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		340.00000	345,000	16.49	0.00	0	2,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		7.00000	6,000	16.49	0.00	0	6,050.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,433.00000	1,439,000	27.00	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		0.00000	0,000	27.00	0.00	3,000	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		535.00000	540,000	18.40	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		2.00000	1,000	18.40	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		584.00000	590,000	18.88	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		1.00000	1,000	18.88	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		634.00000	640,000	19.35	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		1.00000	1,000	19.35	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		294.00000	298,000	16.01	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		11.00000	9,000	16.01	18,000.00	2,000	11,600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		164.00000	166,000	14.57	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		31.00000	27,000	14.57	0.00	0	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		437.00000	442,000	17.44	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		4.00000	3,000	17.44	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		205.00000	208,000	15.05	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		22.00000	19,000	15.05	11,400.00	600	100.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		388.00000	393,000	16.96	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		5.00000	4,000	16.96	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		15.00000	13,000	15.53	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		248.00000	252,000	15.53	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		31.00000	29,000	13.81	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		148.00000	140,000	13.81	0.00	0	8,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Put		93.00000	93,000	13.62	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Call		60.00000	54,000	13.62	0.00	0	1,600.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.05540	7.06170		14.16	70,800,939.00	10,035	74,026.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		105.00000	100,000	16.16	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		493.00000	495,000	16.16	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		96.00000	91,000	16.41	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		534.00000	536,000	16.41	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		115.00000	110,000	15.91	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		453.00000	455,000	15.91	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		442.00000	436,000	14.50	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		80.00000	81,000	14.50	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Put		305.00000	306,000	14.91	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Call		167.00000	161,000	14.91	0.00	0	400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Put		209.00000	210,000	14.16	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Call		221.00000	215,000	14.16	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Put		980.00000	984,000	18.92	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Call		42.00000	39,000	18.92	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Put		795.00000	799,000	17.92	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		57.00000	54,000	17.92	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		340.00000	341,000	15.16	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		152.00000	146,000	15.16	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		138.00000	133,000	15.41	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		376.00000	378,000	15.41	0.00	0	200.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		239.00000	241,000	14.41	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		201.00000	196,000	14.41	0.00	0	650.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.15960	7.16500		14.57	8,663,116.00	1,210	12,758.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		109.00000	107,000	18.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		994.00000	997,000	18.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		104.00000	101,000	18.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,039.00000	1,041,000	18.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		115.00000	113,000	17.81	339,000.00	3,000	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		950.00000	953,000	17.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		779.00000	781,000	17.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		144.00000	141,000	17.05	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		234.00000	229,000	15.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		469.00000	469,000	15.53	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		520.00000	513,000	14.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		155.00000	153,000	14.46	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		457.00000	450,000	14.49	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		192.00000	190,000	14.49	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		504.00000	505,000	15.72	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		219.00000	215,000	15.72	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		0.00000	619,000	16.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		0.00000	179,000	16.29	35,800.00	200	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.25870	7.26520		14.70	5,081,090.00	700	970.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		356.00000	348,000	15.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		441.00000	439,000	15.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		339.00000	331,000	15.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		474.00000	472,000	15.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		374.00000	366,000	14.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		409.00000	407,000	14.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.36790	7.37460		15.00	0.00	0	277.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		628.00000	617,000	14.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		289.00000	285,000	14.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		600.00000	590,000	14.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		311.00000	308,000	14.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		657.00000	646,000	14.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		268.00000	264,000	14.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		648.00000	638,000	14.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		273.00000	270,000	14.61	0.00	0	1,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.27520	9.28040		18.31	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,500.00000	1,496,000	18.19	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,420.00000	1,421,000	18.19	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,483.00000	1,479,000	18.25	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,453.00000	1,454,000	18.25	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,517.00000	1,513,000	18.14	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,387.00000	1,388,000	18.14	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future			6.96090	6.96710			13.14	0.00	0	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		5,981.00000	5,371,000	13.62	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		9,271.00000	9,281,000	13.62	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		4,326.00000	3,813,000	14.10	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		12,616.00000	12,723,000	14.10	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		8,133.00000	7,439,000	13.14	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		6,423.00000	6,349,000	13.14	0.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			7.05540	7.06170			14.16	0.00	0	40.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		22,116.00000	21,530,000	14.16	0.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		20,946.00000	20,990,000	14.16	0.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		20,128.00000	19,554,000	14.41	0.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		23,958.00000	24,014,000	14.41	0.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		24,743.00000	24,140,000	14.21	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		18,573.00000	18,600,000	14.21	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		12,605.00000	12,103,000	15.66	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		41,435.00000	41,563,000	15.66	0.00	0	60.00
£ / R	On 14/03/2011	Foreign Exchange Future			11.34100	11.31400		13.37	907,280.00	80	30,600.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Call		15.00000	16,000	16.13	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Put		501.00000	475,000	16.13	0.00	0	2,000.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Call		12.00000	13,000	16.44	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Put		548.00000	522,000	16.44	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Call		19.00000	20,000	15.82	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Put		455.00000	429,000	15.82	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Put		204.00000	182,000	13.98	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Call		68.00000	73,000	13.98	0.00	0	569.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Put		1,237.00000	1,210,000	20.74	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Call		1.00000	1,000	20.74	0.00	0	569.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Put		692.00000	666,000	17.36	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Call		6.00000	7,000	17.36	0.00	0	150.00
£ / R	On 14/03/2011	Foreign Exchange Future	8.00	Put		0.00000	0,000	24.25	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	8.00	Call		3,314.00000	3,341,000	24.25	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	7.30	Put		0.00000	0,000	34.70	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	7.30	Call		4,014.00000	4,041,000	34.70	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future			11.48240	11.45510		14.12	287,060.00	25	2,997.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		212.00000	216,000	14.96	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		607.00000	584,000	14.96	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		198.00000	203,000	15.09	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	11.90	Put		643.00000	621,000	15.09	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		225.00000	231,000	14.84	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		570.00000	549,000	14.84	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Call		800.00000	818,000	13.96	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Put		95.00000	86,000	13.96	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		345.00000	329,000	14.11	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		350.00000	361,000	14.11	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		309.00000	316,000	14.24	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		404.00000	384,000	14.24	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		186.00000	190,000	15.21	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		681.00000	658,000	15.21	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.63120	11.60150		14.52	23,262.40	2	2,507.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		552.00000	565,000	14.48	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		451.00000	434,000	14.48	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		527.00000	540,000	14.50	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		476.00000	459,000	14.50	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		577.00000	591,000	14.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		426.00000	410,000	14.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		483.00000	495,000	14.62	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		532.00000	514,000	14.62	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		333.00000	343,000	15.50	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		832.00000	812,000	15.50	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.76640	11.73880		14.44	0.00	0	87.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		656.00000	664,000	14.44	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		567.00000	548,000	14.44	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	11.70	Call		633.00000	642,000	14.52	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		594.00000	576,000	14.52	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		680.00000	689,000	14.42	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		541.00000	523,000	14.42	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		453.00000	463,000	15.36	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		914.00000	897,000	15.36	0.00	0	250.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08480	0.08510		15.54	0.00	0	438.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		50.00000	39,000	18.18	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		240.00000	259,000	18.18	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		0.00000	0,000	23.59	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,190.00000	1,220,000	23.59	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		810.00000	780,000	16.82	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	16.82	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08610	0.08630		17.87	0.00	0	573.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		365.00000	354,000	16.21	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		235.00000	244,000	16.21	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		92.00000	88,000	19.59	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		962.00000	978,000	19.59	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,146.00000	1,126,000	16.15	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		16.00000	16,000	16.15	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.63240	9.63630		12.85	4,469,433.60	464	17,468.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		44.00000	40,000	14.03	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		208.00000	208,000	14.03	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		35.00000	31,000	14.43	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		249.00000	249,000	14.43	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		57.00000	52,000	13.64	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		171.00000	170,000	13.64	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		52.00000	49,000	14.11	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		188.00000	181,000	14.11	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		766.00000	770,000	18.77	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		2.00000	2,000	18.77	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		866.00000	869,000	19.56	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		2.00000	1,000	19.56	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		474.00000	476,000	16.40	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		10.00000	8,000	16.40	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		119.00000	113,000	13.27	0.00	0	500.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		83.00000	81,000	13.27	0.00	0	3,000.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Put		380.00000	382,000	15.61	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Call		16.00000	14,000	15.61	0.00	0	500.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.75060	9.75430		13.14	39,002.40	4	8,089.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		261.00000	261,000	13.68	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		307.00000	310,000	13.68	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		242.00000	242,000	13.87	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		338.00000	341,000	13.87	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		281.00000	281,000	13.50	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		277.00000	280,000	13.50	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.87380	9.87640		13.45	98,738.00	10	3,161.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		518.00000	512,000	13.47	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		292.00000	288,000	13.47	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	9.70	Call		490.00000	484,000	13.46	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		314.00000	310,000	13.46	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		547.00000	542,000	13.48	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		271.00000	268,000	13.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.98690	9.99080		13.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		585.00000	581,000	13.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		394.00000	394,000	13.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		560.00000	555,000	13.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		419.00000	418,000	13.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		612.00000	608,000	13.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		371.00000	371,000	13.64	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			368.88700	369.53500			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			374.12600	374.78000			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			339.90300	340.41500			0.00	0	1,064.00
ALBI	On	04/08/2011	Index Future			344.73100	345.24700			0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.07710	7.07730		9.92	0.00	0	8,246.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		380.00000	379,000	14.83	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		3.00000	2,000	14.83	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		331.00000	330,000	14.21	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		4.00000	3,000	14.21	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		429.00000	428,000	15.44	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		2.00000	1,000	15.44	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.09080	7.09120		10.35	1,772,700.00	250	10,103.00

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	6.65	Call		491.00000	490,000	13.35	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		50.00000	49,000	13.35	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		448.00000	447,000	13.02	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		57.00000	56,000	13.02	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		535.00000	534,000	13.68	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		44.00000	43,000	13.68	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.10460	7.10430		10.70	0.00	0	5,840.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		550.00000	550,000	12.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		96.00000	95,000	12.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		510.00000	509,000	12.61	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		106.00000	104,000	12.61	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		592.00000	591,000	13.08	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		88.00000	86,000	13.08	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.98040	7.98620		12.45	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,187.00000	1,181,000	11.96	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		501.00000	501,000	11.96	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,160.00000	1,155,000	12.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		524.00000	525,000	12.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,214.00000	1,209,000	11.93	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		478.00000	479,000	11.93	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.15160	7.14930		12.31	0.00	0	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		133.00000	132,000	12.97	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		34.00000	30,000	12.97	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		98.00000	97,000	12.64	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	7.10	Put		49.00000	45,000	12.64	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		171.00000	171,000	13.29	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		22.00000	19,000	13.29	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.23320	7.23080		11.55	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		399.00000	399,000	12.40	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		68.00000	66,000	12.40	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		361.00000	360,000	12.28	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		80.00000	77,000	12.28	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		438.00000	438,000	12.52	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		57.00000	55,000	12.52	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.49180	7.49850		13.68	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		264.00000	256,000	15.57	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		16.00000	14,000	15.57	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		221.00000	213,000	15.19	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		23.00000	21,000	15.19	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		309.00000	301,000	15.95	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		11.00000	9,000	15.95	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.59980	7.60670		14.34	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		567.00000	561,000	14.65	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		60.00000	61,000	14.65	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		527.00000	521,000	14.62	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		70.00000	71,000	14.62	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		608.00000	601,000	14.68	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		51.00000	51,000	14.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1	On	05/05/2011	Index Future			154.08400	154.19400			0.00	0	2.00
CRD1	On	04/08/2011	Index Future			156.19900	156.31000			0.00	0	0.00
GOVI	On	05/05/2011	GOVI			341.21400	341.70700			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		72,930.00000	77,860,000		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		73,030.00000	77,960,000		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		72,830.00000	77,760,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI			346.06100	346.55800			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		14,420.00000	19,390,000		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		14,520.00000	19,490,000		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		14,320.00000	19,290,000		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			150.28100	150.16000			0.00	0	60.00
IGOV	On	04/08/2011	Index Future			152.41600	152.29200			0.00	0	0.00
ILBI	On	05/05/2011	Index Future			406.33500	405.98100			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 FOn	16/03/2011	Jibar Tradeable Future			5.59500	5.60000				0.00	0	6,040.00
JIBAR FOn	20/04/2011	Jibar Tradeable Future			5.62800	5.66000				0.00	0	2,000.00
JIBAR FOn	18/05/2011	Jibar Tradeable Future			5.67800	5.70000				0.00	0	3,001.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.69900	5.74000				0.00	0	3,890.00
JIBAR FOn	20/07/2011	Jibar Tradeable Future			5.71600	5.80000				0.00	0	2,000.00
JIBAR FOn	17/08/2011	Jibar Tradeable Future			5.82700	5.86000				0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.93500	6.00000				0.00	0	14,390.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.41700	6.42000				0.00	0	5,390.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.84200	6.82000				0.00	0	1,290.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			7.26900	7.26000				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			7.69400	7.67000				0.00	0	44,510.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			8.08000	8.08000				0.00	0	490.00
JN02	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	05/05/2011	JNOTE	8.25	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			332.46400	333.07800			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			337.18700	337.80600			0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.87500	7.86600		4.50	0.00	0	2,605.00
R157	On	05/05/2011	Bond Future	7.75	Call		706.00000	684,000	4.44	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,180.00000	1,195,000	4.44	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		797.00000	774,000	4.45	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,067.00000	1,080,000	4.45	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		622.00000	601,000	4.43	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	7.70	Put		1,302.00000	1,317,000	4.43	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		545.00000	526,000	4.42	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,430.00000	1,448,000	4.42	0.00	0	0.00
R157	On	04/08/2011	Bond Future			8.03900	8.02900		4.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		634.00000	619,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,684.00000	2,707,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		694.00000	679,000	4.38	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,548.00000	2,571,000	4.38	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		579.00000	565,000	4.36	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,825.00000	2,849,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.22100	8.21000		4.75	0.00	0	3,694.00
R157	On	03/11/2011	Bond Future	8.25	Call		1,932.00000	1,908,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,788.00000	1,804,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,030.00000	2,005,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,707.00000	1,722,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,838.00000	1,814,000	4.74	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1,874.00000	1,889,000	4.74	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.41900	8.40700		4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,364.00000	2,339,000	4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		2,053.00000	2,068,000	4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,457.00000	2,432,000	4.77	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		1,979.00000	1,995,000	4.77	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,273.00000	2,249,000	4.74	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		2,129.00000	2,145,000	4.74	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	05/05/2011	Bond Future			9.03900	9.01400		12.25	0.00	0	18,980.00
R186	On	05/05/2011	Bond Future	8.75	Call		1,396.00000	1,301,000	12.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		3,821.00000	3,952,000	12.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		1,563.00000	1,461,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		3,523.00000	3,646,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		1,241.00000	1,153,000	12.10	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		4,134.00000	4,271,000	12.10	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		9,889.00000	10,097,000	11.83	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		142.00000	125,000	11.83	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			9.14300	9.11800		12.75	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,029.00000	975,000	12.36	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		9,123.00000	9,290,000	12.36	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,127.00000	1,070,000	12.38	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		8,732.00000	8,896,000	12.38	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		936.00000	887,000	12.33	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		9,522.00000	9,694,000	12.33	0.00	0	0.00
R186	On	03/11/2011	Bond Future			9.24800	9.22100		12.75	0.00	0	12,982.00
R186	On	03/11/2011	Bond Future	9.00	Call		3,868.00000	3,753,000	12.61	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		5,810.00000	5,929,000	12.61	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,066.00000	3,948,000	12.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		5,565.00000	5,681,000	12.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		3,675.00000	3,563,000	12.58	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		6,064.00000	6,186,000	12.58	0.00	0	0.00
R186	On	02/02/2012	Bond Future			9.35200	9.32500		12.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,134.00000	4,025,000	12.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	9.00	Put		6,949.00000	7,069,000	12.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,323.00000	4,212,000	12.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		6,698.00000	6,816,000	12.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		3,949.00000	3,844,000	12.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		7,206.00000	7,331,000	12.56	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.48600	7.46600		4.00	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,274.00000	1,225,000	4.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		371.00000	386,000	4.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,387.00000	1,336,000	4.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		326.00000	339,000	4.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,166.00000	1,119,000	4.05	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		421.00000	438,000	4.05	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.63900	7.61800		4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		604.00000	580,000	3.88	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,708.00000	1,746,000	3.88	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		659.00000	633,000	3.89	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,612.00000	1,649,000	3.89	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		552.00000	529,000	3.87	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,807.00000	1,847,000	3.87	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.80800	7.78400		3.75	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,645.00000	1,604,000	3.82	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		1,049.00000	1,075,000	3.82	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,728.00000	1,686,000	3.83	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		995.00000	1,019,000	3.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	7.95	Call		1,564.00000	1,524,000	3.80	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		1,106.00000	1,132,000	3.80	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.98800	7.96200		4.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		1,998.00000	1,958,000	4.07	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1,266.00000	1,292,000	4.07	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,075.00000	2,034,000	4.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		1,216.00000	1,242,000	4.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		1,923.00000	1,883,000	4.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		1,318.00000	1,344,000	4.05	0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.32900	0.35600			0.00	0	10,489.00
R202	On	05/05/2011	Bond Future	2.05	Call		41,862.00000	42,656,000		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	43,684,000		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	41,617,000		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			8.46300	8.43800		7.00	0.00	0	516.00
R203	On	05/05/2011	Bond Future	8.25	Call		781.00000	727,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,691.00000	1,757,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		879.00000	821,000	6.92	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,546.00000	1,608,000	6.92	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		691.00000	641,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,845.00000	1,915,000	6.89	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.60500	8.57900		7.00	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	04/08/2011	Bond Future	8.00	Call		783.00000	744,000	6.79	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,509.00000	3,590,000	6.79	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		854.00000	813,000	6.81	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,341.00000	3,420,000	6.81	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		713.00000	677,000	6.76	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,679.00000	3,763,000	6.76	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.75700	8.72900		7.25	0.00	0	1,416.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,862.00000	1,803,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		2,887.00000	2,953,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		1,965.00000	1,904,000	7.17	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		2,765.00000	2,829,000	7.17	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,762.00000	1,705,000	7.12	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		3,013.00000	3,080,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.91600	8.88700		7.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,483.00000	2,420,000	7.14	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		3,070.00000	3,130,000	7.14	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,590.00000	2,526,000	7.16	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		2,962.00000	3,022,000	7.16	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,379.00000	2,317,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		3,181.00000	3,242,000	7.12	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.65600	8.62100		8.00	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		1,039.00000	950,000	7.91	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,693.00000	1,792,000	7.91	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		1,159.00000	1,064,000	7.92	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	05/05/2011	Bond Future	8.55	Put		1,542.00000	1,635,000	7.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		927.00000	844,000	7.89	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,853.00000	1,958,000	7.89	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.79100	8.75400		8.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		690.00000	642,000	8.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,721.00000	4,866,000	8.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		755.00000	703,000	8.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		4,513.00000	4,653,000	8.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		630.00000	584,000	8.18	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		4,936.00000	5,083,000	8.18	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.93000	8.89100		8.50	0.00	0	1,876.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,382.00000	2,285,000	8.39	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		3,096.00000	3,195,000	8.39	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,504.00000	2,404,000	8.41	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		2,964.00000	3,060,000	8.41	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,264.00000	2,170,000	8.37	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		3,233.00000	3,335,000	8.37	0.00	0	0.00
R204	On	02/02/2012	Bond Future			9.07200	9.03100		8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,059.00000	2,954,000	8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		3,210.00000	3,305,000	8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,185.00000	3,077,000	8.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		3,092.00000	3,184,000	8.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		2,936.00000	2,833,000	8.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		3,332.00000	3,428,000	8.48	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	05/05/2011	Bond Future			7.21200	7.17000		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,026.00000	950,000	3.09	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		233.00000	258,000	3.09	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,115.00000	1,036,000	3.10	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		202.00000	225,000	3.10	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		939.00000	866,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		266.00000	294,000	3.07	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.38500	7.33900		3.00	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		454.00000	417,000	2.91	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,201.00000	1,265,000	2.91	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		498.00000	459,000	2.93	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,135.00000	1,197,000	2.93	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		415.00000	380,000	2.90	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,273.00000	1,339,000	2.90	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.57700	7.52400		2.75	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,178.00000	1,117,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		731.00000	775,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,238.00000	1,175,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		693.00000	735,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,120.00000	1,060,000	2.79	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		772.00000	817,000	2.79	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.79700	7.73700		2.75	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,320.00000	1,258,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		858.00000	901,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,373.00000	1,310,000	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	02/02/2012	Bond Future	8.05	Put		823.00000	866,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,267.00000	1,207,000	2.79	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		892.00000	938,000	2.79	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.75100	8.72600		9.25	0.00	0	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		906.00000	845,000	9.16	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,196.00000	2,277,000	9.16	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		1,015.00000	949,000	9.18	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		2,018.00000	2,093,000	9.18	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		805.00000	748,000	9.14	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,384.00000	2,468,000	9.14	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.87700	8.85200		9.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,006.00000	960,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		4,395.00000	4,486,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,090.00000	1,042,000	9.56	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		4,191.00000	4,280,000	9.56	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		927.00000	884,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		4,604.00000	4,699,000	9.52	0.00	0	0.00
R207	On	03/11/2011	Bond Future			9.00200	8.97500		9.50	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,307.00000	2,237,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		3,521.00000	3,595,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,429.00000	2,357,000	9.42	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		3,371.00000	3,444,000	9.42	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,189.00000	2,121,000	9.37	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		3,675.00000	3,752,000	9.37	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	02/02/2012	Bond Future			9.13000	9.10200		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,042.00000	2,966,000	9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		3,574.00000	3,643,000	9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,171.00000	3,093,000	9.52	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		3,442.00000	3,509,000	9.52	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		2,916.00000	2,842,000	9.48	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		3,710.00000	3,782,000	9.48	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.84400	8.81400		10.50	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		791.00000	725,000	10.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,680.00000	2,792,000	10.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		891.00000	820,000	10.42	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,476.00000	2,583,000	10.42	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		699.00000	638,000	10.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,894.00000	3,011,000	10.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.95900	8.92800		10.50	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		912.00000	859,000	10.19	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		4,956.00000	5,082,000	10.19	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		991.00000	936,000	10.21	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		4,729.00000	4,853,000	10.21	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		836.00000	787,000	10.17	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		5,188.00000	5,318,000	10.17	0.00	0	0.00
R208	On	03/11/2011	Bond Future			9.07600	9.04400		10.75	0.00	0	5,602.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,281.00000	2,198,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		3,963.00000	4,061,000	10.63	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.80	Call		2,404.00000	2,318,000	10.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		3,797.00000	3,892,000	10.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,161.00000	2,081,000	10.61	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		4,134.00000	4,234,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future			9.19400	9.16000		10.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,165.00000	3,070,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		4,053.00000	4,145,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,299.00000	3,202,000	10.63	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		3,908.00000	3,999,000	10.63	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,033.00000	2,941,000	10.58	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		4,201.00000	4,296,000	10.58	0.00	0	0.00
R209	On	05/05/2011	Bond Future			9.06300	9.02800		16.25	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		585.00000	519,000	15.91	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		4,803.00000	5,003,000	15.91	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		674.00000	601,000	15.94	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		4,476.00000	4,669,000	15.94	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		505.00000	447,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		5,143.00000	5,351,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			9.14200	9.10600		16.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,384.00000	1,297,000	16.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		6,186.00000	6,369,000	16.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,502.00000	1,410,000	16.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		5,889.00000	6,067,000	16.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		1,274.00000	1,193,000	16.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future	8.45	Put		6,496.00000	6,684,000	16.08	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		7,798.00000	7,571,000	17.58	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		909.00000	952,000	17.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future			9.22100	9.18400		17.00	0.00	0	1,033.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,579.00000	2,464,000	16.59	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		5,918.00000	6,077,000	16.59	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,729.00000	2,610,000	16.63	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		5,671.00000	5,825,000	16.63	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,437.00000	2,326,000	16.56	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		6,177.00000	6,339,000	16.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.29900	9.26100		16.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,811.00000	3,676,000	16.55	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		5,762.00000	5,904,000	16.55	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,978.00000	3,840,000	16.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		5,549.00000	5,688,000	16.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,647.00000	3,516,000	16.50	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		5,981.00000	6,128,000	16.50	0.00	0	0.00
R211	On	05/05/2011	Bond Future			1.58700	1.58600			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		3,054.00000	3,049,000		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	3,319,000		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	2,777,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.09	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	05/05/2011	Bond Future			2.39800	2.39700			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		1,420.00000	1,430,000		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		935.00000	944,000		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		1,908.00000	1,918,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			9.08600	9.06600			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		8,998.00000	9,154,000		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		8,544.00000	8,699,000		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		9,457.00000	9,612,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			9.17300	9.15200			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		9,625.00000	9,786,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		9,172.00000	9,333,000		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		10,081.00000	10,242,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.26200	9.24100			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		3,841.00000	3,999,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		3,437.00000	3,595,000		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		4,247.00000	4,406,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.35100	9.33000			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		2,510.00000	2,665,000		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		2,122.00000	2,278,000		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		2,900.00000	3,056,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,877.21000	13,886.81000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		2,868.00000	2,772,000	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		2,868.00000	2,772,000	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		2,868.00000	2,772,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			14,066.12000	14,073.60000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		5,736.00000	5,661,000		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		5,736.00000	5,661,000		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		5,736.00000	5,661,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	05/05/2011	Index Future			336.96900	337.45200			0.00	0	100.00
TRT1	On	04/08/2011	Index Future			341.59400	342.08300			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.05980	1.06050		12.99	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		168.00000	160,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		63.00000	62,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		13.00000	13,000	15.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		408.00000	415,000	15.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		609.00000	603,000	17.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		4.00000	5,000	17.00	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.07630	1.07700		13.64	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		467.00000	458,000	13.64	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		197.00000	195,000	13.64	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		243.00000	237,000	14.78	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		473.00000	474,000	14.78	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		832.00000	820,000	13.28	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		62.00000	57,000	13.28	0.00	0	0.00
<b>Total for Derivatives :</b>										<b>174,045,038.60</b>	<b>33,288</b>	<b>797,139.00</b>
<b><u>i-Bonds</u></b>												
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			5.88000	5.87000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.78000	7.77000			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	21/12/2026	Spot Bond			8.97000	8.94500			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			212.35350	212.33328			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			228.48898	228.45926			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.40000	7.38000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.67000	2.70000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.37500	8.35000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.57000	8.53500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.12000	7.08000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.67000	8.64500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.77000	8.74000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			9.01000	8.97500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.66000	2.66000			0.00	0	0.00
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	2.67000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.00000	8.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>

Contract Details

Strike Call /  
Put

MTM  
Yield

Previous  
MTM

Premium On  
Option

Volatility

Value

Contracts  
Traded

Open  
Interest

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**Grand Total:**

**174,045,038.60**

**33,288**

**797,139.00**