



# Daily MTM Report

Daily summary for: 04/03/2011

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			6.90860	6.90820		12.62	15,357,817.80	2,223	216,944.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		0.00000	0,000	23.73	0.00	0	6,050.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		1,092.00000	1,091,000	23.73	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		0.00000	0,000	24.23	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		1,142.00000	1,141,000	24.23	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		0.00000	0,000	23.22	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		1,042.00000	1,041,000	23.22	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,592.00000	1,591,000	28.78	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		0.00000	0,000	28.78	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,592.00000	3,591,000	41.86	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	41.86	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		394.00000	393,000	16.66	0.00	0	2,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		2.00000	2,000	16.66	0.00	0	6,050.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,492.00000	1,491,000	27.77	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		0.00000	0,000	27.77	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		592.00000	591,000	18.68	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	0.00000	0,000	18.68	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put	642.00000	641,000	19.18	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call	0.00000	0,000	19.18	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put	692.00000	691,000	19.69	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call	0.00000	0,000	19.69	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put	346.00000	344,000	16.15	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call	4.00000	3,000	16.15	0.00	0	7,600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put	206.00000	202,000	14.64	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call	14.00000	11,000	14.64	0.00	0	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put	493.00000	492,000	17.67	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call	1.00000	1,000	17.67	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put	251.00000	248,000	15.14	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call	9.00000	7,000	15.14	0.00	0	100.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put	444.00000	442,000	17.16	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call	2.00000	1,000	17.16	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call	6.00000	4,000	15.65	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put	298.00000	295,000	15.65	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put	39.00000	34,000	13.02	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call	97.00000	93,000	13.02	0.00	0	8,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Put	123.00000	118,000	13.63	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Call	31.00000	27,000	13.63	0.00	0	1,600.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.00310	7.00190	14.24	36,787,284.30	5,253	78,313.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call	88.00000	87,000	16.42	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put	536.00000	534,000	16.42	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call	80.00000	79,000	16.67	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		578.00000	576,000	16.67	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		97.00000	96,000	16.18	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		495.00000	493,000	16.18	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		394.00000	395,000	14.55	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		92.00000	92,000	14.55	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Put		340.00000	339,000	15.21	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Call		142.00000	142,000	15.21	0.00	0	400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Put		239.00000	238,000	14.49	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Call		191.00000	191,000	14.49	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Put		1,032.00000	1,029,000	19.09	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Call		34.00000	32,000	19.09	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Put		845.00000	842,000	18.12	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		47.00000	45,000	18.12	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		377.00000	375,000	15.46	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		129.00000	128,000	15.46	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		117.00000	116,000	15.70	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		415.00000	413,000	15.70	82,600.00	200	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		271.00000	270,000	14.73	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		173.00000	173,000	14.73	0.00	0	650.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.10730	7.10430		14.70	213,219.00	30	13,136.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		99.00000	96,000	18.15	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,045.00000	1,039,000	18.15	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		94.00000	91,000	18.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,090.00000	1,084,000	18.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		104.00000	102,000	17.97	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		1,000.00000	995,000	17.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		827.00000	821,000	17.24	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		131.00000	128,000	17.24	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		212.00000	211,000	15.79	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		508.00000	504,000	15.79	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		477.00000	478,000	14.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		173.00000	171,000	14.63	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		417.00000	417,000	14.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		213.00000	210,000	14.65	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		545.00000	541,000	15.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		199.00000	198,000	15.97	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		662.00000	657,000	16.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		166.00000	164,000	16.52	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.20810	7.20230		14.87	50,456.70	7	970.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		328.00000	330,000	15.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		476.00000	472,000	15.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		311.00000	313,000	15.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		509.00000	505,000	15.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		345.00000	347,000	15.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		443.00000	439,000	15.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.31670	7.30920		15.12	0.00	0	277.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		585.00000	589,000	14.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		312.00000	308,000	14.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		558.00000	562,000	14.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		335.00000	331,000	14.91	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		613.00000	617,000	14.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		290.00000	286,000	14.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		605.00000	609,000	14.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		296.00000	292,000	14.83	0.00	0	1,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.22810	9.22670		18.38	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,482.00000	1,482,000	18.38	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,455.00000	1,454,000	18.38	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,466.00000	1,465,000	18.43	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,489.00000	1,487,000	18.43	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,499.00000	1,498,000	18.32	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,422.00000	1,420,000	18.32	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future			6.90860	6.90820			12.62	69,086.00	10	70.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		3,139.00000	2,722,000	13.63	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		12,319.00000	11,862,000	13.63	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		2,091.00000	1,745,000	14.14	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		16,271.00000	15,885,000	14.14	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		4,628.00000	4,161,000	13.13	0.00	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		8,808.00000	8,301,000	13.13	0.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			7.00310	7.00190			14.24	70,031.00	10	280.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		19,099.00000	19,093,000	14.49	0.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		23,909.00000	23,783,000	14.49	0.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		17,310.00000	17,287,000	14.73	0.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		27,120.00000	26,977,000	14.73	0.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		21,069.00000	21,080,000	14.24	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		20,879.00000	20,770,000	14.24	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		10,622.00000	10,533,000	15.94	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		45,432.00000	45,223,000	15.94	0.00	0	60.00
£ / R	On 14/03/2011	Foreign Exchange Future			11.25090	11.23610		12.81	8,021,891.70	713	30,352.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Call		6.00000	5,000	16.29	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Put		570.00000	554,000	16.29	0.00	0	2,000.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Call		5.00000	4,000	16.61	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Put		619.00000	603,000	16.61	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Call		8.00000	6,000	15.97	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Put		522.00000	505,000	15.97	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Put		250.00000	234,000	14.08	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Call		36.00000	35,000	14.08	0.00	0	569.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Put		1,314.00000	1,299,000	21.03	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Call		0.00000	0,000	21.03	0.00	0	569.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Put		766.00000	751,000	17.55	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Call		2.00000	2,000	17.55	0.00	0	150.00
£ / R	On 14/03/2011	Foreign Exchange Future	8.00	Put		0.00000	0,000	22.18	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	8.00	Call		3,236.00000	3,251,000	22.18	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	7.30	Put		0.00000	0,000	33.63	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	7.30	Call		3,936.00000	3,951,000	33.63	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future			11.39240	11.37610		13.94	9,170,882.00	805	3,821.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		177.00000	182,000	15.01	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		651.00000	640,000	15.01	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		166.00000	170,000	15.13	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		690.00000	678,000	15.13	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		190.00000	194,000	14.89	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		614.00000	602,000	14.89	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Call		728.00000	741,000	13.91	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Put		102.00000	99,000	13.91	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		376.00000	367,000	14.06	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		302.00000	309,000	14.06	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		265.00000	271,000	14.30	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		439.00000	429,000	14.30	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		155.00000	159,000	15.25	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		729.00000	717,000	15.25	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.54080	11.52080		14.37	0.00	0	2,512.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		499.00000	507,000	14.35	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		478.00000	466,000	14.35	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		479.00000	484,000	14.37	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		508.00000	493,000	14.37	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		523.00000	532,000	14.33	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		452.00000	441,000	14.33	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		440.00000	444,000	14.56	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		569.00000	553,000	14.56	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		301.00000	304,000	15.45	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		880.00000	863,000	15.45	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.67920	11.65500		14.55	0.00	0	87.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		607.00000	618,000	14.55	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		602.00000	589,000	14.55	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		587.00000	598,000	14.64	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		632.00000	619,000	14.64	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		630.00000	642,000	14.53	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		575.00000	563,000	14.53	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		420.00000	428,000	15.46	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		965.00000	949,000	15.46	0.00	0	250.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08390	0.08390		14.81	1,006.80	12	426.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		17.00000	15,000	18.36	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		327.00000	325,000	18.36	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		0.00000	0,000	25.31	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,310.00000	1,310,000	25.31	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		690.00000	690,000	16.62	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	16.62	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08510	0.08510		18.45	0.00	0	573.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		303.00000	303,000	16.69	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		293.00000	293,000	16.69	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		74.00000	74,000	20.13	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,064.00000	1,064,000	20.13	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,031.00000	1,031,000	16.19	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		21.00000	21,000	16.19	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.66980	9.62570		12.40	10,395,035.00	1,075	17,807.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		31.00000	37,000	13.59	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		205.00000	167,000	13.59	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		23.00000	27,000	13.99	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	14/03/2011	Foreign Exchange Future	9.85	Put		247.00000	207,000	13.99	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		41.00000	50,000	13.20	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		165.00000	130,000	13.20	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		38.00000	27,000	13.82	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		164.00000	197,000	13.82	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		775.00000	731,000	18.36	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		1.00000	1,000	18.36	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		875.00000	830,000	19.15	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		1.00000	0,000	19.15	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		479.00000	435,000	15.97	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		5.00000	5,000	15.97	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		95.00000	121,000	12.87	0.00	0	500.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		69.00000	51,000	12.87	0.00	0	3,000.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Put		383.00000	340,000	15.18	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Call		9.00000	10,000	15.18	0.00	0	500.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.78750	9.74200		13.38	420,862.50	43	8,895.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		247.00000	269,000	13.38	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		305.00000	282,000	13.38	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		229.00000	249,000	13.57	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		337.00000	312,000	13.57	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		267.00000	294,000	13.40	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		275.00000	257,000	13.40	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.90790	9.86000		13.58	0.00	0	3,161.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		502.00000	532,000	13.54	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		292.00000	274,000	13.54	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		474.00000	504,000	13.54	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		314.00000	296,000	13.54	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		530.00000	562,000	13.53	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		270.00000	254,000	13.53	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.02030	9.96810		13.73	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		565.00000	599,000	13.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		397.00000	379,000	13.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		539.00000	573,000	13.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		421.00000	403,000	13.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		592.00000	627,000	13.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		374.00000	357,000	13.65	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			367.49100	369.84500			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			372.71800	375.10200			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			338.86200	340.84000			0.00	0	1,064.00
ALBI	On	04/08/2011	Index Future			343.68100	345.68500			0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.99070	7.00330		9.59	0.00	0	8,189.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		304.00000	292,000	13.45	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		1.00000	1,000	13.45	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		255.00000	244,000	12.80	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		2.00000	3,000	12.80	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		354.00000	342,000	14.09	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		1.00000	1,000	14.09	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.00590	7.01770		10.28	70,059.00	10	10,093.00

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		422.00000	413,000	12.70	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		54.00000	57,000	12.70	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		380.00000	371,000	12.36	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		62.00000	65,000	12.36	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		466.00000	455,000	13.05	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		48.00000	49,000	13.05	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.02150	7.03120		10.80	1,404,300.00	200	6,040.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		490.00000	482,000	12.62	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		109.00000	111,000	12.62	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		451.00000	443,000	12.39	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		120.00000	122,000	12.39	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		530.00000	521,000	12.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		99.00000	100,000	12.85	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.94540	7.97500		12.42	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,180.00000	1,160,000	12.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		505.00000	515,000	12.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,153.00000	1,133,000	12.04	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		528.00000	538,000	12.04	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,207.00000	1,187,000	11.97	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		482.00000	492,000	11.97	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.11190	7.09520		11.58	0.00	0	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		87.00000	92,000	11.98	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		42.00000	30,000	11.98	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		58.00000	60,000	11.58	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		63.00000	48,000	11.58	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		122.00000	130,000	12.39	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		27.00000	18,000	12.39	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.19420	7.17620		11.58	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		355.00000	367,000	12.42	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		79.00000	73,000	12.42	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		319.00000	330,000	12.28	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		93.00000	86,000	12.28	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		393.00000	406,000	12.56	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		67.00000	62,000	12.56	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.47430	7.42530		13.04	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		192.00000	233,000	14.65	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		17.00000	9,000	14.65	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		151.00000	189,000	14.25	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		26.00000	15,000	14.25	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		236.00000	280,000	15.05	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		11.00000	6,000	15.05	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.58140	7.53190		14.25	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		503.00000	543,000	14.60	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		71.00000	62,000	14.60	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		465.00000	504,000	14.57	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		83.00000	73,000	14.57	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		543.00000	584,000	14.64	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		61.00000	53,000	14.64	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			153.82000	154.42800			0.00	0	2.00
CRD1	On	04/08/2011	Index Future			155.93200	156.54900			0.00	0	0.00
GOVI	On	05/05/2011	GOVI			340.12300	342.06400			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		69,360.00000	88,770,000		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		69,460.00000	88,870,000		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		69,260.00000	88,670,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI			344.96000	346.92700			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		10,730.00000	30,400,000		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		10,830.00000	30,500,000		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		10,630.00000	30,300,000		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			150.49200	150.41800			0.00	0	60.00
IGOV	On	04/08/2011	Index Future			152.63300	152.55600			0.00	0	0.00
ILBI	On	05/05/2011	Index Future			407.04000	406.78900			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			5.60200	5.59500				0.00	0	6,040.00
JIBAR FOn	20/04/2011	Jibar Tradeable Future			5.67700	5.63700				0.00	0	2,000.00
JIBAR FOn	18/05/2011	Jibar Tradeable Future			5.74700	5.68800				0.00	0	3,001.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.76600	5.71000				0.00	0	3,890.00
JIBAR FOn	20/07/2011	Jibar Tradeable Future			5.80500	5.72000				0.00	0	2,000.00
JIBAR FOn	17/08/2011	Jibar Tradeable Future			5.93000	5.81700				0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			6.01600	5.89900				0.00	0	14,390.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.56900	6.40200				0.00	0	5,390.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			7.08500	6.82400				0.00	0	1,290.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			7.53600	7.26300				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			8.00600	7.67000				0.00	0	44,510.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			8.29000	8.04000				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			331.69400	333.86700			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			336.41200	338.61400			0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.94000	7.82600		4.50	0.00	0	2,605.00
R157	On	05/05/2011	Bond Future	7.75	Call		756.00000	560,000	4.44	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,067.00000	1,336,000	4.44	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		853.00000	639,000	4.45	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		959.00000	1,210,000	4.45	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		667.00000	487,000	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		1,183.00000	1,468,000	4.43	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		585.00000	421,000	4.42	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,307.00000	1,608,000	4.42	0.00	0	0.00
R157	On	04/08/2011	Bond Future			8.10800	7.98600		4.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		671.00000	537,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,556.00000	2,889,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		734.00000	590,000	4.38	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,423.00000	2,746,000	4.38	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		613.00000	487,000	4.36	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,694.00000	3,035,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.29700	8.16400		4.75	0.00	0	3,694.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,008.00000	1,759,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,699.00000	1,927,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,109.00000	1,852,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,621.00000	1,841,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,911.00000	1,670,000	4.74	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1,782.00000	2,018,000	4.74	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.50100	8.35600		4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,446.00000	2,187,000	4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		1,964.00000	2,190,000	4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,542.00000	2,277,000	4.77	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		1,893.00000	2,114,000	4.77	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,353.00000	2,100,000	4.74	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		2,038.00000	2,270,000	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			9.04400	8.95300		12.25	696,662,643.50	6,002	25,980.00
R186	On	05/05/2011	Bond Future	8.75	Call		1,549.00000	1,236,000	12.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		3,420.00000	3,932,000	12.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		1,731.00000	1,393,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		3,137.00000	3,624,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		1,379.00000	1,091,000	12.10	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		3,718.00000	4,255,000	12.10	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		9,352.00000	10,125,000	11.83	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		159.00000	108,000	11.83	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			9.14800	9.05400		12.75	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,125.00000	942,000	12.36	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		8,650.00000	9,301,000	12.36	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,231.00000	1,035,000	12.38	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		8,267.00000	8,905,000	12.38	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		1,026.00000	855,000	12.33	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		9,043.00000	9,706,000	12.33	0.00	0	0.00
R186	On	03/11/2011	Bond Future			9.25300	9.15600		12.75	0.00	0	12,982.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,103.00000	3,705,000	12.61	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		5,479.00000	5,925,000	12.61	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,309.00000	3,899,000	12.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		5,241.00000	5,675,000	12.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		3,901.00000	3,516,000	12.58	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		5,724.00000	6,182,000	12.58	0.00	0	0.00
R186	On	02/02/2012	Bond Future			9.35800	9.25600		12.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,375.00000	3,980,000	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		6,601.00000	7,075,000	12.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,572.00000	4,165,000	12.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		6,358.00000	6,820,000	12.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,183.00000	3,799,000	12.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		6,851.00000	7,336,000	12.56	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.63300	7.49700		4.00	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,191.00000	913,000	4.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		387.00000	542,000	4.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,301.00000	1,009,000	4.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		339.00000	480,000	4.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,086.00000	822,000	4.05	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		440.00000	609,000	4.05	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.79800	7.65000		4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		563.00000	428,000	3.88	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,762.00000	2,067,000	3.88	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		615.00000	472,000	3.89	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,663.00000	1,960,000	3.89	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		513.00000	387,000	3.87	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,863.00000	2,177,000	3.87	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.98200	7.82100		3.75	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,578.00000	1,336,000	3.82	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		1,085.00000	1,287,000	3.82	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,660.00000	1,410,000	3.83	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		1,029.00000	1,223,000	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		1,499.00000	1,264,000	3.80	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		1,143.00000	1,352,000	3.80	0.00	0	0.00
R201	On	02/02/2012	Bond Future			8.18000	8.00200		4.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		1,933.00000	1,682,000	4.07	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1,303.00000	1,505,000	4.07	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,009.00000	1,753,000	4.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		1,253.00000	1,449,000	4.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		1,858.00000	1,613,000	4.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		1,355.00000	1,562,000	4.05	0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.31100	0.32900			0.00	0	10,489.00
R202	On	05/05/2011	Bond Future	2.05	Call		42,656.00000	43,187,000		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		43,684.00000	44,215,000		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		41,617.00000	42,148,000		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			8.56400	8.45200		7.00	0.00	0	516.00
R203	On	05/05/2011	Bond Future	8.25	Call		730.00000	540,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,707.00000	2,054,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		825.00000	618,000	6.92	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,559.00000	1,889,000	6.92	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		642.00000	469,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,863.00000	2,227,000	6.89	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.71100	8.59300		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		750.00000	605,000	6.79	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,541.00000	3,940,000	6.79	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		819.00000	665,000	6.81	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,371.00000	3,761,000	6.81	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		682.00000	548,000	6.76	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,713.00000	4,123,000	6.76	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.86900	8.74400		7.25	0.00	0	1,416.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,819.00000	1,582,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		2,911.00000	3,228,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		1,920.00000	1,675,000	7.17	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		2,787.00000	3,096,000	7.17	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,720.00000	1,492,000	7.12	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		3,038.00000	3,363,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future			9.03500	8.90300		7.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,438.00000	2,177,000	7.14	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		3,093.00000	3,392,000	7.14	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,544.00000	2,276,000	7.16	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		2,984.00000	3,277,000	7.16	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,335.00000	2,080,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		3,205.00000	3,510,000	7.12	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.73200	8.63000		8.00	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		988.00000	766,000	7.91	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,690.00000	2,015,000	7.91	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		1,106.00000	866,000	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		1,538.00000	1,844,000	7.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		878.00000	673,000	7.89	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,852.00000	2,194,000	7.89	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.87000	8.76400		8.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		663.00000	542,000	8.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,746.00000	5,175,000	8.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		726.00000	597,000	8.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		4,536.00000	4,956,000	8.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		604.00000	491,000	8.18	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		4,962.00000	5,399,000	8.18	0.00	0	0.00
R204	On	03/11/2011	Bond Future			9.01300	8.90200		8.50	0.00	0	1,876.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,340.00000	2,083,000	8.39	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		3,110.00000	3,410,000	8.39	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,461.00000	2,195,000	8.41	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		2,977.00000	3,268,000	8.41	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,222.00000	1,973,000	8.37	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		3,246.00000	3,554,000	8.37	0.00	0	0.00
R204	On	02/02/2012	Bond Future			9.15900	9.04200		8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,018.00000	2,734,000	8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		3,223.00000	3,506,000	8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,143.00000	2,853,000	8.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		3,104.00000	3,382,000	8.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		2,895.00000	2,619,000	8.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		3,344.00000	3,636,000	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			7.31200	7.18000		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		998.00000	777,000	3.09	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		229.00000	326,000	3.09	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,087.00000	857,000	3.10	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		199.00000	287,000	3.10	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		911.00000	701,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		262.00000	370,000	3.07	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.49600	7.34900		3.00	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		440.00000	336,000	2.91	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,209.00000	1,427,000	2.91	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		483.00000	372,000	2.93	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,142.00000	1,353,000	2.93	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		401.00000	304,000	2.90	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,281.00000	1,506,000	2.90	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.70200	7.53600		2.75	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,159.00000	977,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		736.00000	882,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,219.00000	1,031,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		698.00000	838,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,101.00000	924,000	2.79	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		777.00000	928,000	2.79	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.94000	7.75100		2.75	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,301.00000	1,118,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		863.00000	1,013,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,354.00000	1,166,000	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		829.00000	973,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,249.00000	1,070,000	2.79	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		899.00000	1,052,000	2.79	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.80200	8.69500		9.25	0.00	0	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		941.00000	717,000	9.16	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,056.00000	2,436,000	9.16	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		1,054.00000	812,000	9.18	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,881.00000	2,244,000	9.18	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		836.00000	630,000	9.14	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,239.00000	2,638,000	9.14	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.93000	8.81800		9.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,042.00000	863,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		4,243.00000	4,679,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,129.00000	939,000	9.56	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		4,043.00000	4,468,000	9.56	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		961.00000	792,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		4,451.00000	4,897,000	9.52	0.00	0	0.00
R207	On	03/11/2011	Bond Future			9.05700	8.94100		9.50	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,372.00000	2,094,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		3,404.00000	3,745,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,497.00000	2,209,000	9.42	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		3,257.00000	3,589,000	9.42	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,251.00000	1,982,000	9.37	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		3,555.00000	3,906,000	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			9.18800	9.06600		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,120.00000	2,808,000	9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		3,465.00000	3,786,000	9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,252.00000	2,931,000	9.52	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		3,335.00000	3,647,000	9.52	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		2,992.00000	2,688,000	9.48	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		3,599.00000	3,928,000	9.48	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.89000	8.77800		10.50	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		829.00000	616,000	10.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,504.00000	2,955,000	10.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		935.00000	702,000	10.42	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,306.00000	2,736,000	10.42	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		732.00000	538,000	10.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,713.00000	3,182,000	10.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future			9.00600	8.89000		10.50	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		952.00000	775,000	10.19	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		4,775.00000	5,269,000	10.19	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,035.00000	847,000	10.21	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		4,552.00000	5,035,000	10.21	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		874.00000	708,000	10.17	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		5,005.00000	5,510,000	10.17	0.00	0	0.00
R208	On	03/11/2011	Bond Future			9.12500	9.00500		10.75	0.00	0	5,603.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,359.00000	2,066,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		3,821.00000	4,205,000	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		2,485.00000	2,182,000	10.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		3,658.00000	4,032,000	10.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,236.00000	1,954,000	10.61	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		3,988.00000	4,383,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future			9.24500	9.12000		10.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,256.00000	2,924,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		3,923.00000	4,279,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,393.00000	3,052,000	10.63	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		3,781.00000	4,128,000	10.63	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,122.00000	2,798,000	10.58	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		4,069.00000	4,433,000	10.58	0.00	0	0.00
R209	On	05/05/2011	Bond Future			9.07900	8.99300		16.25	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		609.00000	465,000	15.91	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		4,559.00000	5,070,000	15.91	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		703.00000	542,000	15.94	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		4,237.00000	4,731,000	15.94	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		526.00000	397,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		4,896.00000	5,422,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			9.15900	9.07000		16.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,439.00000	1,237,000	16.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		5,970.00000	6,436,000	16.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,561.00000	1,347,000	16.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		5,676.00000	6,131,000	16.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		1,325.00000	1,135,000	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		6,275.00000	6,753,000	16.08	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		7,999.00000	7,446,000	17.58	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		838.00000	954,000	17.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future			9.23900	9.14800		17.00	0.00	0	1,033.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,663.00000	2,391,000	16.59	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		5,734.00000	6,136,000	16.59	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,817.00000	2,534,000	16.63	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		5,491.00000	5,882,000	16.63	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,517.00000	2,255,000	16.56	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		5,989.00000	6,401,000	16.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.31700	9.22300		16.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,921.00000	3,596,000	16.55	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		5,593.00000	5,955,000	16.55	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,092.00000	3,758,000	16.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		5,384.00000	5,736,000	16.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,754.00000	3,438,000	16.50	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		5,810.00000	6,180,000	16.50	0.00	0	0.00
R211	On	05/05/2011	Bond Future			1.60200	1.60100			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		2,970.00000	2,965,000		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		3,241.00000	3,235,000		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		2,699.00000	2,693,000		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			2.39900	2.39900			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		1,439.00000	1,439,000		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		954.00000	954,000		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		1,928.00000	1,928,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			9.10700	9.02600			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		8,686.00000	9,317,000		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		8,231.00000	8,862,000		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		9,144.00000	9,775,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			9.19400	9.11100			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		9,310.00000	9,946,000		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		8,857.00000	9,494,000		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		9,766.00000	10,402,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.28400	9.19800			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		3,515.00000	4,164,000		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		3,111.00000	3,761,000		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		3,922.00000	4,571,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.37500	9.28600			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		2,182.00000	2,843,000		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		1,794.00000	2,455,000		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		2,572.00000	3,234,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,833.55000	13,803.09000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		2,031.00000	2,336,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		0.00000	1,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		2,031.00000	2,335,000	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		2,031.00000	2,336,000	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			14,020.77000	13,987.58000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		4,876.00000	5,208,000		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		4,876.00000	5,208,000		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		4,876.00000	5,208,000		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			335.91000	337.84300			0.00	0	100.00
TRT1	On	04/08/2011	Index Future			340.52300	342.48200			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.05200	1.05120		12.77	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		101.00000	101,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		89.00000	81,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		6.00000	5,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		494.00000	485,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		518.00000	524,000	17.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		6.00000	4,000	17.00	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.06870	1.06740		13.92	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		403.00000	412,000	13.92	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		229.00000	225,000	13.92	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		204.00000	207,000	15.00	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		530.00000	520,000	15.00	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		746.00000	758,000	13.66	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		72.00000	71,000	13.66	0.00	0	0.00
<b>Total for Derivatives :</b>										<b>778,777,175.30</b>	<b>16,593</b>	<b>796,501.00</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			5.95000	5.84000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.85000	7.74000			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			8.98000	8.89000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			212.53580	212.55632			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			229.51585	229.48625			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.54500	7.41500			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.65000	2.67000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.48000	8.37000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.65000	8.55000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.22000	7.09500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.72500	8.62000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.82000	8.71000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			9.03000	8.94500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.69000	2.69000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.13000	2.13000			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
<b>Grand Total:</b>							<b>778,777,175.30</b>	<b>16,593</b>	<b>796,501.00</b>