



# Daily MTM Report

Daily summary for: 08/03/2011

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			6.92510	6.86800		12.73	154,602,857.50	22,325	210,144.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		0.00000	0,000	26.17	0.00	0	6,050.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		1,132.00000	1,075,000	26.17	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		0.00000	0,000	26.78	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		1,182.00000	1,125,000	26.78	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		0.00000	0,000	25.56	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		1,082.00000	1,025,000	25.56	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,632.00000	1,575,000	32.28	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		0.00000	0,000	32.28	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,632.00000	3,575,000	44.42	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	44.42	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		432.00000	376,000	17.62	0.00	0	2,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		0.00000	1,000	17.62	0.00	0	6,050.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,532.00000	1,475,000	31.05	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		0.00000	0,000	31.05	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		632.00000	575,000	20.06	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	20.06	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		682.00000	625,000	20.67	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		0.00000	0,000	20.67	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		732.00000	675,000	21.28	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		0.00000	0,000	21.28	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		383.00000	326,000	17.01	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		1.00000	1,000	17.01	0.00	0	7,600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		236.00000	181,000	15.17	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		4.00000	6,000	15.17	0.00	0	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		532.00000	475,000	18.84	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		0.00000	0,000	18.84	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		284.00000	228,000	15.78	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		2.00000	3,000	15.78	0.00	0	100.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		482.00000	425,000	18.23	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		0.00000	0,000	18.23	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		1.00000	2,000	16.39	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		333.00000	277,000	16.39	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		41.00000	17,000	12.82	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		59.00000	92,000	12.82	0.00	0	8,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Put		145.00000	96,000	13.95	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Call		13.00000	21,000	13.95	0.00	0	1,600.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.01950	6.96160		13.94	46,848,143.00	6,674	81,934.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		74.00000	84,000	16.18	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		562.00000	515,000	16.18	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		67.00000	76,000	16.43	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		605.00000	557,000	16.43	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		82.00000	93,000	15.93	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		520.00000	474,000	15.93	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		361.00000	401,000	14.39	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		99.00000	82,000	14.39	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Put		361.00000	321,000	14.93	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Call		123.00000	140,000	14.93	0.00	0	400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Put		257.00000	221,000	14.19	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Call		169.00000	190,000	14.19	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Put		1,064.00000	1,012,000	18.93	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Call		26.00000	31,000	18.93	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Put		875.00000	824,000	17.93	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		37.00000	43,000	17.93	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		399.00000	357,000	15.18	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		111.00000	126,000	15.18	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		100.00000	114,000	15.43	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		438.00000	395,000	15.43	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		290.00000	253,000	14.44	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		152.00000	172,000	14.44	0.00	0	650.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.12450	7.06650		14.59	8,335,665.00	1,170	13,441.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		88.00000	98,000	18.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,072.00000	1,024,000	18.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		83.00000	93,000	18.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,117.00000	1,069,000	18.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		93.00000	103,000	18.01	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		1,027.00000	979,000	18.01	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		852.00000	806,000	17.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		118.00000	130,000	17.25	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		195.00000	213,000	15.73	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		529.00000	489,000	15.73	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		448.00000	485,000	14.54	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		182.00000	161,000	14.54	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		389.00000	423,000	14.56	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		223.00000	199,000	14.56	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		567.00000	526,000	15.92	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		183.00000	200,000	15.92	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		685.00000	642,000	16.49	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		151.00000	166,000	16.49	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.22740	7.16900		14.77	0.00	0	970.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		312.00000	334,000	15.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		493.00000	457,000	15.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		296.00000	317,000	15.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		527.00000	490,000	15.40	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		329.00000	352,000	15.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		460.00000	425,000	15.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.33990	7.28120		15.01	0.00	0	277.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		566.00000	599,000	14.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		321.00000	295,000	14.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		540.00000	572,000	14.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		345.00000	318,000	14.82	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		593.00000	627,000	14.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		298.00000	273,000	14.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		586.00000	619,000	14.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		305.00000	279,000	14.74	0.00	0	1,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.24650	9.18850		18.35	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,456.00000	1,484,000	18.29	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,468.00000	1,438,000	18.29	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,440.00000	1,467,000	18.35	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,502.00000	1,471,000	18.35	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,472.00000	1,500,000	18.22	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,434.00000	1,404,000	18.22	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future			6.92510	6.86800			12.73	0.00	0	70.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		1,324.00000	2,096,000	13.95	13.95	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		14,524.00000	9,586,000	13.95	13.95	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		760.00000	1,178,000	14.56	14.56	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		18,960.00000	13,668,000	14.56	14.56	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		2,255.00000	3,593,000	13.34	13.34	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		10,455.00000	6,083,000	13.34	13.34	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			7.01950	6.96160			13.94	0.00	0	330.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		16,889.00000	19,030,000	14.19	14.19	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		25,729.00000	22,080,000	14.19	14.19	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		15,217.00000	17,174,000	14.44	14.44	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		29,057.00000	25,224,000	14.44	14.44	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		18,738.00000	21,076,000	13.94	13.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		22,578.00000	19,126,000	13.94	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		9,043.00000	10,294,000	15.68	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		47,883.00000	43,344,000	15.68	0.00	0	60.00
£ / R	On 14/03/2011	Foreign Exchange Future			11.17820	11.15660		12.67	4,135,934.00	370	29,758.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Call		1.00000	1,000	17.59	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Put		644.00000	623,000	17.59	0.00	0	2,000.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Call		1.00000	0,000	17.97	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Put		694.00000	672,000	17.97	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Call		2.00000	1,000	17.21	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Put		595.00000	573,000	17.21	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Put		306.00000	283,000	14.94	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Call		13.00000	11,000	14.94	0.00	0	569.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Put		1,393.00000	1,372,000	23.27	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Call		0.00000	0,000	23.27	0.00	0	569.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Put		843.00000	822,000	19.10	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Call		0.00000	0,000	19.10	0.00	0	150.00
£ / R	On 14/03/2011	Foreign Exchange Future	8.00	Put		0.00000	0,000	17.42	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	8.00	Call		3,157.00000	3,178,000	17.42	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	7.30	Put		0.00000	0,000	17.42	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	7.30	Call		3,857.00000	3,878,000	17.42	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future			11.31820	11.29620		13.71	1,924,094.00	170	4,134.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		152.00000	155,000	15.11	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		706.00000	687,000	15.11	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		141.00000	144,000	15.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		745.00000	726,000	15.23	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		162.00000	166,000	14.98	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		666.00000	648,000	14.98	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Call		658.00000	672,000	13.59	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Put		112.00000	104,000	13.59	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		416.00000	400,000	14.09	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		262.00000	268,000	14.09	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		229.00000	234,000	14.34	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		483.00000	466,000	14.34	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		132.00000	135,000	15.36	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		786.00000	767,000	15.36	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.46680	11.44560		14.30	0.00	0	2,612.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		457.00000	466,000	14.41	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		511.00000	499,000	14.41	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		438.00000	446,000	14.51	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		542.00000	529,000	14.51	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		477.00000	486,000	14.30	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		481.00000	469,000	14.30	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		402.00000	410,000	14.72	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		606.00000	593,000	14.72	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		274.00000	279,000	15.65	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		928.00000	912,000	15.65	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.60860	11.58680		14.56	0.00	0	87.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		571.00000	581,000	14.65	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		634.00000	622,000	14.65	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		552.00000	561,000	14.73	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		665.00000	652,000	14.73	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		591.00000	601,000	14.56	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		604.00000	592,000	14.56	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		394.00000	401,000	15.59	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,007.00000	992,000	15.59	0.00	0	250.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08360	0.08360		16.16	836.00	10	416.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		6.00000	5,000	19.25	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		346.00000	345,000	19.25	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		0.00000	0,000	27.64	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,340.00000	1,340,000	27.64	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		660.00000	660,000	15.98	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	15.98	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08480	0.08480		18.43	0.00	0	573.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		281.00000	279,000	16.56	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		301.00000	299,000	16.56	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		65.00000	64,000	20.12	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,085.00000	1,084,000	20.12	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,001.00000	1,000,000	16.04	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		21.00000	20,000	16.04	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.60480	9.61790		12.31	1,373,486.40	143	16,799.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		17.00000	12,000	14.15	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		199.00000	207,000	14.15	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		12.00000	8,000	14.61	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		244.00000	253,000	14.61	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		26.00000	19,000	13.69	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		158.00000	164,000	13.69	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		27.00000	25,000	13.30	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		145.00000	130,000	13.30	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		782.00000	795,000	19.66	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		0.00000	0,000	19.66	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		882.00000	895,000	20.58	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		0.00000	0,000	20.58	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		483.00000	496,000	16.91	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		1.00000	1,000	16.91	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		75.00000	63,000	12.31	0.00	0	500.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		57.00000	58,000	12.31	0.00	0	3,000.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Put		385.00000	397,000	15.99	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Call		3.00000	2,000	15.99	0.00	0	500.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.72120	9.73440		13.23	612,435.60	63	8,989.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		239.00000	235,000	13.60	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		305.00000	314,000	13.60	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		221.00000	218,000	13.79	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		337.00000	347,000	13.79	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		258.00000	254,000	13.42	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		274.00000	283,000	13.42	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.84230	9.85630		13.69	0.00	0	3,261.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		496.00000	491,000	13.63	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		290.00000	299,000	13.63	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		469.00000	464,000	13.65	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		313.00000	322,000	13.65	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		525.00000	519,000	13.62	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		269.00000	277,000	13.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.95750	9.97110		13.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		568.00000	562,000	13.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		397.00000	405,000	13.74	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		542.00000	537,000	13.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		421.00000	430,000	13.76	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		594.00000	588,000	13.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		373.00000	381,000	13.72	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			365.79500	366.49800			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			371.00200	371.71400			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			337.75300	338.21100			0.00	0	1,064.00
ALBI	On	04/08/2011	Index Future			342.56100	343.02400			0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future			6.92900	6.87200		13.30	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	6.85	Call		75.00000	109,000	13.68	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	6.85	Put		53.00000	30,000	13.68	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	6.90	Call		53.00000	76,000	13.30	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	6.90	Put		81.00000	47,000	13.30	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	6.80	Call		107.00000	148,000	14.06	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	6.80	Put		35.00000	19,000	14.06	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future			9.60400	9.61700		12.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	18/03/2011	Can-Do Future	9.60	Call		95.00000	84,000	12.90	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	9.60	Put		78.00000	80,000	12.90	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	9.65	Call		73.00000	64,000	13.29	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	9.65	Put		106.00000	110,000	13.29	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	9.55	Call		127.00000	114,000	13.37	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	9.55	Put		60.00000	60,000	13.37	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future			6.96290	6.97470		9.79	2,088,870.00	300	7,549.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Call		275.00000	263,000	13.60	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	13.60	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		226.00000	214,000	12.84	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		1.00000	1,000	12.84	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		325.00000	313,000	14.36	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	14.36	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future			6.97760	6.98960		10.32	2,232,832.00	320	10,383.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		397.00000	387,000	12.65	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		57.00000	59,000	12.65	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		356.00000	346,000	12.31	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		66.00000	68,000	12.31	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		440.00000	429,000	12.98	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		50.00000	51,000	12.98	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			6.99430	7.00620		10.72	0.00	0	6,140.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		466.00000	456,000	12.42	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		110.00000	112,000	12.42	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		427.00000	418,000	12.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		121.00000	124,000	12.17	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		505.00000	496,000	12.66	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		99.00000	102,000	12.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.89210	7.93370		12.37	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,151.00000	1,121,000	11.98	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		517.00000	529,000	11.98	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,124.00000	1,095,000	12.01	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		540.00000	553,000	12.01	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,177.00000	1,148,000	11.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		493.00000	506,000	11.95	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.11370	7.07460		11.41	2,489,795.00	350	1,641.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		60.00000	82,000	11.92	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		35.00000	18,000	11.92	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		37.00000	49,000	11.41	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		62.00000	35,000	11.41	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		94.00000	123,000	12.44	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		19.00000	9,000	12.44	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.19560	7.15610		12.14	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		342.00000	371,000	12.91	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		86.00000	75,000	12.91	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		306.00000	334,000	12.78	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		100.00000	88,000	12.78	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		379.00000	409,000	13.04	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		73.00000	63,000	13.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	14/03/2011	Foreign Exchange Future			7.40630	7.40710		13.51	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		169.00000	164,000	14.16	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		12.00000	8,000	14.16	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		127.00000	122,000	13.94	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		20.00000	16,000	13.94	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		214.00000	210,000	14.37	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		7.00000	4,000	14.37	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.51220	7.51270		14.12	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		485.00000	484,000	14.56	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		72.00000	72,000	14.56	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		447.00000	446,000	14.50	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		84.00000	84,000	14.50	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		525.00000	523,000	14.61	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		62.00000	61,000	14.61	0.00	0	0.00
CRD1 On	05/05/2011	Index Future			153.56300	153.65200			0.00	0	2.00
CRD1 On	04/08/2011	Index Future			155.67300	155.76300			0.00	0	0.00
GOVI On	05/05/2011	GOVI			339.00700	339.46400			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		95,360.00000	99,930,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.01	Call		0.00000	0,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.01	Put		95,460.00000	100,030,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	348.99	Call		0.00000	0,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	348.99	Put		95,260.00000	99,830,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI			343.83200	344.29500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	37,050.00000	41,680,000		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	37,150.00000	41,780,000		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	36,950.00000	41,580,000		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			150.64800	150.66000		0.00	0	60.00
IGOV	On	04/08/2011	Index Future			152.79300	152.80400		0.00	0	0.00
ILBI	On	05/05/2011	Index Future			407.38200	407.41200		0.00	0	336.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200	15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300	15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500	15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500	15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200	15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700	15.00	0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.57000	5.62000		0.00	0	6,040.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.64000	5.69000		0.00	0	2,000.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.69000	5.76000		0.00	0	3,001.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.74000	5.78000			0.00	0	3,890.00
JIBAR FOn	20/07/2011	Jibar Tradeable Future			5.77000	5.82000			0.00	0	2,000.00
JIBAR FOn	17/08/2011	Jibar Tradeable Future			5.94000	5.93000			0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			6.04000	6.03000			0.00	0	14,390.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.67000	6.58000			0.00	0	5,390.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			7.22000	7.15000			0.00	1,000	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			7.69000	7.60000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			8.14000	8.06000			0.00	0	44,510.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			8.46000	8.37000			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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			330.62100	331.08700			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			335.32700	335.79900			0.00	0	0.00
R157	On	05/05/2011	Bond Future			8.03100	8.00200		4.50	0.00	0	2,606.00
R157	On	05/05/2011	Bond Future	7.75	Call		453.00000	409,000	4.44	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,480.00000	1,554,000	4.44	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		523.00000	475,000	4.45	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,346.00000	1,415,000	4.45	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		389.00000	350,000	4.43	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,622.00000	1,700,000	4.43	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		332.00000	297,000	4.42	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,770.00000	1,853,000	4.42	0.00	0	0.00
R157	On	04/08/2011	Bond Future			8.20600	8.17400		4.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		464.00000	433,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		3,068.00000	3,158,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		513.00000	479,000	4.38	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,921.00000	3,009,000	4.38	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		419.00000	390,000	4.36	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	04/08/2011	Bond Future	7.45	Put		3,219.00000	3,311,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.40200	8.36800		4.75	0.00	0	3,694.00
R157	On	03/11/2011	Bond Future	8.25	Call		1,626.00000	1,565,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		2,048.00000	2,109,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		1,714.00000	1,652,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,957.00000	2,016,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,540.00000	1,482,000	4.74	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		2,142.00000	2,205,000	4.74	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.61700	8.57900		4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,048.00000	1,983,000	4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		2,311.00000	2,373,000	4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,134.00000	2,068,000	4.77	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		2,231.00000	2,291,000	4.77	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		1,964.00000	1,901,000	4.74	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		2,394.00000	2,458,000	4.74	0.00	0	0.00
R186	On	05/05/2011	Bond Future			9.07300	9.06300		12.25	340,947,348.48	2,944	28,820.00
R186	On	05/05/2011	Bond Future	8.75	Call		1,129.00000	1,084,000	12.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		3,996.00000	4,040,000	12.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		1,279.00000	1,231,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		3,680.00000	3,722,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		991.00000	949,000	12.10	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		4,326.00000	4,373,000	12.10	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		10,276.00000	10,359,000	11.83	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		88.00000	81,000	11.83	0.00	0	5,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future			9.17800	9.16800		12.75	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		884.00000	860,000	12.36	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		9,419.00000	9,483,000	12.36	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		973.00000	947,000	12.38	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		9,019.00000	9,081,000	12.38	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		801.00000	778,000	12.33	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		9,828.00000	9,893,000	12.33	0.00	0	0.00
R186	On	03/11/2011	Bond Future			9.28400	9.27400		12.75	0.00	0	12,982.00
R186	On	03/11/2011	Bond Future	9.00	Call		3,596.00000	3,549,000	12.61	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		5,997.00000	6,036,000	12.61	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		3,787.00000	3,738,000	12.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		5,744.00000	5,781,000	12.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		3,410.00000	3,364,000	12.58	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		6,257.00000	6,298,000	12.58	0.00	0	0.00
R186	On	02/02/2012	Bond Future			9.38900	9.37900		12.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Call		3,880.00000	3,836,000	12.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		7,153.00000	7,193,000	12.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,063.00000	4,018,000	12.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		6,896.00000	6,935,000	12.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		3,702.00000	3,659,000	12.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		7,417.00000	7,459,000	12.56	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.66700	7.69000		4.00	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		793.00000	828,000	4.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		603.00000	565,000	4.06	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	05/05/2011	Bond Future	7.80	Call		883.00000	920,000	4.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		535.00000	499,000	4.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		708.00000	740,000	4.05	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		676.00000	635,000	4.05	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.83500	7.85900		4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		373.00000	388,000	3.88	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		2,192.00000	2,136,000	3.88	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		413.00000	429,000	3.89	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		2,081.00000	2,026,000	3.89	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		336.00000	350,000	3.87	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		2,306.00000	2,249,000	3.87	0.00	0	0.00
R201	On	03/11/2011	Bond Future			8.02100	8.04800		3.75	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,237.00000	1,271,000	3.82	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		1,369.00000	1,329,000	3.82	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,309.00000	1,344,000	3.83	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		1,304.00000	1,264,000	3.83	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,168.00000	1,201,000	3.80	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		1,437.00000	1,396,000	3.80	0.00	0	0.00
R201	On	02/02/2012	Bond Future			8.22400	8.25400		4.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		1,578.00000	1,615,000	4.07	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1,588.00000	1,549,000	4.07	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		1,646.00000	1,684,000	4.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		1,530.00000	1,492,000	4.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		1,512.00000	1,547,000	4.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		1,649.00000	1,608,000	4.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	05/05/2011	Bond Future			0.28400	0.28400			0.00	0	10,489.00
R202	On	05/05/2011	Bond Future	2.05	Call		43,988.00000	43,988,000		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		45,016.00000	45,016,000		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		42,949.00000	42,949,000		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			8.66400	8.62500		7.00	0.00	0	516.00
R203	On	05/05/2011	Bond Future	8.25	Call		434.00000	380,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		2,239.00000	2,370,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		502.00000	442,000	6.92	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		2,064.00000	2,189,000	6.92	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		373.00000	325,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		2,422.00000	2,559,000	6.89	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.81700	8.77500		7.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		526.00000	482,000	6.79	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		4,154.00000	4,302,000	6.79	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		580.00000	533,000	6.81	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,969.00000	4,114,000	6.81	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		474.00000	433,000	6.76	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		4,342.00000	4,493,000	6.76	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.98000	8.93600		7.25	0.00	0	1,416.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,454.00000	1,378,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		3,395.00000	3,512,000	7.15	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	03/11/2011	Bond Future	8.55	Call		1,542.00000	1,463,000	7.17	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		3,258.00000	3,372,000	7.17	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,369.00000	1,295,000	7.12	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		3,536.00000	3,655,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future			9.15400	9.10700		7.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,033.00000	1,946,000	7.14	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		3,552.00000	3,663,000	7.14	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,128.00000	2,038,000	7.16	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		3,433.00000	3,541,000	7.16	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		1,940.00000	1,855,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		3,675.00000	3,787,000	7.12	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.84300	8.80300		8.00	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		611.00000	539,000	7.91	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		2,238.00000	2,379,000	7.91	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		699.00000	620,000	7.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		2,055.00000	2,189,000	7.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		532.00000	466,000	7.89	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		2,431.00000	2,577,000	7.89	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.98600	8.94400		8.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		458.00000	418,000	8.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		5,473.00000	5,648,000	8.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		507.00000	463,000	8.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		5,248.00000	5,420,000	8.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		414.00000	376,000	8.18	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	04/08/2011	Bond Future	7.95	Put		5,704.00000	5,881,000	8.18	0.00	0	0.00
R204	On	03/11/2011	Bond Future			9.13500	9.09100		8.50	0.00	0	1,876.00
R204	On	03/11/2011	Bond Future	8.75	Call		1,902.00000	1,808,000	8.39	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		3,618.00000	3,742,000	8.39	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,008.00000	1,911,000	8.41	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		3,470.00000	3,591,000	8.41	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		1,798.00000	1,708,000	8.37	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		3,768.00000	3,897,000	8.37	0.00	0	0.00
R204	On	02/02/2012	Bond Future			9.28700	9.24100		8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		2,536.00000	2,432,000	8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		3,704.00000	3,820,000	8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		2,649.00000	2,543,000	8.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		3,573.00000	3,688,000	8.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		2,426.00000	2,325,000	8.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		3,838.00000	3,958,000	8.48	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.38400	7.36400		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		688.00000	655,000	3.09	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		362.00000	377,000	3.09	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		763.00000	728,000	3.10	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		318.00000	331,000	3.10	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		615.00000	584,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		409.00000	426,000	3.07	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.57600	7.55400		3.00	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		295.00000	280,000	2.91	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	04/08/2011	Bond Future	7.00	Put		1,513.00000	1,546,000	2.91	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		328.00000	312,000	2.93	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,435.00000	1,467,000	2.93	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		266.00000	252,000	2.90	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,595.00000	1,629,000	2.90	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.79100	7.76600		2.75	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		907.00000	881,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		939.00000	962,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		959.00000	932,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		892.00000	914,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		857.00000	831,000	2.79	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		987.00000	1,010,000	2.79	0.00	0	0.00
R206	On	02/02/2012	Bond Future			8.04300	8.01500		2.75	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,046.00000	1,020,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		1,072.00000	1,095,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,093.00000	1,066,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		1,032.00000	1,054,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,000.00000	975,000	2.79	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		1,114.00000	1,138,000	2.79	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.88600	8.85700		9.25	0.00	0	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		594.00000	539,000	9.16	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,622.00000	2,729,000	9.16	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		678.00000	619,000	9.18	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		2,418.00000	2,521,000	9.18	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	05/05/2011	Bond Future	8.45	Call		517.00000	468,000	9.14	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,833.00000	2,946,000	9.14	0.00	0	0.00
R207	On	04/08/2011	Bond Future			9.01800	8.98700		9.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		767.00000	721,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		4,894.00000	5,017,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		837.00000	789,000	9.56	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		4,677.00000	4,797,000	9.56	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		702.00000	659,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		5,118.00000	5,243,000	9.52	0.00	0	0.00
R207	On	03/11/2011	Bond Future			9.14900	9.11700		9.50	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		1,945.00000	1,871,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		3,914.00000	4,010,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,055.00000	1,979,000	9.42	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		3,753.00000	3,846,000	9.42	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		1,838.00000	1,768,000	9.37	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		4,080.00000	4,179,000	9.37	0.00	0	0.00
R207	On	02/02/2012	Bond Future			9.28400	9.25000		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		2,645.00000	2,562,000	9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		3,942.00000	4,034,000	9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		2,765.00000	2,679,000	9.52	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		3,801.00000	3,889,000	9.52	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		2,530.00000	2,449,000	9.48	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		4,089.00000	4,183,000	9.48	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.95900	8.92900		10.50	0.00	0	190.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2011	Bond Future	8.50	Call		526.00000	474,000	10.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		3,094.00000	3,218,000	10.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		604.00000	547,000	10.42	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,868.00000	2,987,000	10.42	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		456.00000	409,000	10.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		3,330.00000	3,459,000	10.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future			9.07800	9.04700		10.50	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		705.00000	661,000	10.19	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		5,435.00000	5,568,000	10.19	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		772.00000	725,000	10.21	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		5,195.00000	5,326,000	10.21	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		642.00000	601,000	10.17	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		5,679.00000	5,816,000	10.17	0.00	0	0.00
R208	On	03/11/2011	Bond Future			9.20000	9.16800		10.75	0.00	0	5,603.00
R208	On	03/11/2011	Bond Future	8.75	Call		1,952.00000	1,877,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		4,332.00000	4,435,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,065.00000	1,987,000	10.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		4,155.00000	4,256,000	10.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		1,844.00000	1,771,000	10.61	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		4,514.00000	4,620,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future			9.32300	9.29000		10.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		2,796.00000	2,711,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		4,397.00000	4,492,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		2,922.00000	2,834,000	10.63	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		4,244.00000	4,336,000	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	02/02/2012	Bond Future	8.95	Call		2,674.00000	2,591,000	10.58	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		4,555.00000	4,652,000	10.58	0.00	0	0.00
R209	On	05/05/2011	Bond Future			9.13800	9.10400		16.25	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		402.00000	352,000	15.91	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		5,196.00000	5,402,000	15.91	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		472.00000	415,000	15.94	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		4,850.00000	5,048,000	15.94	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		341.00000	296,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		5,555.00000	5,765,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			9.22000	9.18400		16.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,162.00000	1,085,000	16.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		6,547.00000	6,737,000	16.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,267.00000	1,185,000	16.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		6,237.00000	6,421,000	16.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		1,064.00000	992,000	16.08	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		6,868.00000	7,063,000	16.08	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		7,274.00000	7,053,000	17.58	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		968.00000	1,013,000	17.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future			9.30100	9.26400		17.00	0.00	0	1,033.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,299.00000	2,193,000	16.59	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		6,228.00000	6,391,000	16.59	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,439.00000	2,329,000	16.63	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		5,970.00000	6,130,000	16.63	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,167.00000	2,065,000	16.56	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	03/11/2011	Bond Future	8.70	Put		6,496.00000	6,664,000	16.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.38200	9.34400		16.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,489.00000	3,362,000	16.55	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		6,043.00000	6,189,000	16.55	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,648.00000	3,517,000	16.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		5,821.00000	5,964,000	16.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,333.00000	3,209,000	16.50	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		6,270.00000	6,420,000	16.50	0.00	0	0.00
R211	On	05/05/2011	Bond Future			1.60400	1.60300			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		2,959.00000	2,954,000		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		3,230.00000	3,224,000		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		2,688.00000	2,682,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.09	Put		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future			2.40000	2.39000			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		1,353.00000	1,449,000		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		868.00000	963,000		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		1,841.00000	1,937,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			9.13100	9.13200			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	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		9,510.00000	9,502,000		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		9,055.00000	9,048,000		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		9,968.00000	9,961,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			9.21900	9.22000			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		10,144.00000	10,136,000		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		9,691.00000	9,684,000		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		10,600.00000	10,592,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.30900	9.31000			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		4,359.00000	4,352,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		3,955.00000	3,948,000		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		4,766.00000	4,758,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.40100	9.40200			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		3,042.00000	3,034,000		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		2,654.00000	2,646,000		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	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		3,432.00000	3,425,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,793.43000	13,761.60000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		1,616.00000	1,934,000	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		1,616.00000	1,934,000	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		1,616.00000	1,934,000	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			13,981.79000	13,947.34000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		4,473.00000	4,818,000		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		4,473.00000	4,818,000		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		4,474.00000	4,818,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		1.00000	0,000		0.00	0	0.00
TRT1	On	05/05/2011	Index Future			334.82400	335.26000			0.00	0	100.00
TRT1	On	04/08/2011	Index Future			339.42500	339.86500			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.05440	1.04760		13.56	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		64.00000	99,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		88.00000	55,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		3.00000	4,000	19.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		527.00000	460,000	19.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO n 14/03/2011 Foreign Exchange Future	1.00	Call		478.00000	546,000	20.00	0.00	0	0.00
YUAN/FO n 14/03/2011 Foreign Exchange Future	1.00	Put		2.00000	2,000	20.00	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future			1.07180	1.06420		13.59	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.05	Call		379.00000	418,000	13.59	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.05	Put		237.00000	200,000	13.59	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.10	Call		186.00000	208,000	14.80	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.10	Put		544.00000	490,000	14.80	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.00	Call		716.00000	775,000	13.25	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.00	Put		74.00000	57,000	13.25	0.00	0	0.00
<b>Total for Derivatives :</b>							<b>565,592,296.98</b>	<b>35,839</b>	<b>794,913.00</b>

**i-Bonds**

CGR5 On 23/07/2011 Spot Bond			15.67900	15.67900			0.00	0	0.00
R155 On 31/08/2011 Spot Bond			6.04000	6.01000			0.00	0	0.00
R157 On 15/09/2015 Spot Bond			7.94000	7.91000			0.00	0	0.00
R186 On 21/12/2026 Spot Bond			9.01000	9.00000			0.00	0	0.00
R189 On 31/03/2013 Spot Bond			212.57604	212.55592			0.00	0	0.00
R197 On 07/12/2023 Spot Bond			229.57505	229.54544			0.00	0	0.00
R201 On 21/12/2014 Spot Bond			7.58000	7.60000			0.00	0	0.00
R202 On 07/12/2033 Spot Bond			2.62000	2.62000			0.00	0	0.00
R203 On 15/09/2017 Spot Bond			8.58000	8.54000			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	21/12/2018	Spot Bond			8.76000	8.72000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.29000	7.27000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.81000	8.78000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.89000	8.86000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			9.09000	9.05500			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	2.66000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.00000	8.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>										<b>565,592,296.98</b>	<b>35,839</b>	<b>794,913.00</b>