



Daily MTM Report

Daily summary for: 09/03/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 14/03/2011 Foreign Exchange Future			6.87460	6.92510		12.08	167,616,497.20	24,382	205,083.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		0.00000	0,000	27.63	0.00	0	6,050.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		1,075.00000	1,125,000	27.63	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		0.00000	0,000	28.31	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		1,125.00000	1,175,000	28.31	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		0.00000	0,000	26.96	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		1,025.00000	1,075,000	26.96	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,575.00000	1,625,000	34.39	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		0.00000	0,000	34.39	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,575.00000	3,625,000	46.75	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	46.75	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		376.00000	425,000	18.17	0.00	0	2,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		1.00000	0,000	18.17	0.00	0	6,050.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,475.00000	1,525,000	33.04	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		0.00000	0,000	33.04	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		575.00000	625,000	20.87	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	20.87	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		625.00000	675,000	21.55	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		0.00000	0,000	21.55	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		675.00000	725,000	22.22	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		0.00000	0,000	22.22	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		326.00000	375,000	17.49	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		1.00000	0,000	17.49	0.00	0	7,600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		181.00000	227,000	15.46	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		6.00000	2,000	15.46	0.00	0	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		475.00000	525,000	19.52	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		0.00000	0,000	19.52	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		228.00000	276,000	16.14	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		3.00000	1,000	16.14	0.00	0	100.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		425.00000	475,000	18.84	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		0.00000	0,000	18.84	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		2.00000	0,000	16.82	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		277.00000	325,000	16.82	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		17.00000	27,000	12.08	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		92.00000	52,000	12.08	0.00	0	8,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Put		96.00000	133,000	14.11	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Call		21.00000	8,000	14.11	0.00	0	1,600.00
\$ / R	On	13/06/2011	Foreign Exchange Future			6.96850	7.01950		13.90	119,112,570.50	17,093	83,297.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		84.00000	74,000	16.48	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		515.00000	556,000	16.48	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		76.00000	67,000	16.74	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		557.00000	599,000	16.74	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		93.00000	82,000	16.22	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		474.00000	514,000	16.22	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		401.00000	362,000	14.32	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		82.00000	94,000	14.32	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Put		321.00000	355,000	15.19	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Call		140.00000	123,000	15.19	0.00	0	400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Put		221.00000	250,000	14.42	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Call		190.00000	168,000	14.42	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Put		1,012.00000	1,059,000	19.31	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Call		31.00000	27,000	19.31	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Put		824.00000	871,000	18.28	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		43.00000	39,000	18.28	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		357.00000	393,000	15.45	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		126.00000	111,000	15.45	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		114.00000	101,000	15.70	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		395.00000	433,000	15.70	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		253.00000	284,000	14.67	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		172.00000	152,000	14.67	0.00	0	650.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.07150	7.12450		14.55	5,600,628.00	792	13,993.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		98.00000	92,000	18.56	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,024.00000	1,071,000	18.56	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		93.00000	87,000	18.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,069.00000	1,116,000	18.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		103.00000	97,000	18.36	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		979.00000	1,026,000	18.36	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		806.00000	850,000	17.56	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		130.00000	121,000	17.56	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		213.00000	196,000	15.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		489.00000	525,000	15.95	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		485.00000	451,000	14.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		161.00000	180,000	14.65	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		423.00000	390,000	14.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		199.00000	219,000	14.61	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		526.00000	563,000	16.15	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		200.00000	184,000	16.15	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		642.00000	682,000	16.75	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		166.00000	153,000	16.75	0.00	0	200.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.17120	7.22740		14.86	1,290,816.00	180	890.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		334.00000	314,000	15.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		457.00000	493,000	15.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		317.00000	298,000	15.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		490.00000	527,000	15.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		352.00000	330,000	15.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		425.00000	459,000	15.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.28110	7.33990		15.23	0.00	0	277.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		599.00000	568,000	15.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		295.00000	323,000	15.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		572.00000	542,000	15.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		318.00000	347,000	15.04	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		627.00000	595,000	14.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		273.00000	300,000	14.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		619.00000	587,000	14.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		279.00000	306,000	14.97	0.00	0	1,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.19760	9.24650		18.53	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,484.00000	1,474,000	18.53	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,438.00000	1,476,000	18.53	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,467.00000	1,457,000	18.58	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,471.00000	1,509,000	18.58	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,500.00000	1,490,000	18.47	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,404.00000	1,442,000	18.47	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future			6.87460	6.92510			12.08	0.00	0	70.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		2,096.00000	795,000	14.11	14.11	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		9,586.00000	13,335,000	14.11	14.11	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		1,178.00000	390,000	14.79	14.79	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		13,668.00000	17,930,000	14.79	14.79	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		3,593.00000	1,570,000	13.44	13.44	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		6,083.00000	9,110,000	13.44	13.44	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.96850	7.01950			13.90	0.00	0	330.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		19,030.00000	16,848,000	14.42	14.42	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		22,080.00000	24,998,000	14.42	14.42	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		17,174.00000	15,186,000	14.67	14.67	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		25,224.00000	28,336,000	14.67	14.67	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		21,076.00000	18,690,000	14.16	14.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		19,126.00000	21,840,000	14.16	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		10,294.00000	9,083,000	15.96	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		43,344.00000	47,233,000	15.96	0.00	0	60.00
£ / R	On 14/03/2011	Foreign Exchange Future			11.12140	11.17820		11.92	15,158,468.20	1,363	29,472.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Call		1.00000	0,000	17.50	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Put		623.00000	679,000	17.50	0.00	0	2,000.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Call		0.00000	0,000	17.90	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Put		672.00000	729,000	17.90	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Call		1.00000	0,000	17.10	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Put		573.00000	629,000	17.10	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Put		283.00000	333,000	14.71	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Call		11.00000	4,000	14.71	0.00	0	569.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Put		1,372.00000	1,429,000	23.48	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Call		0.00000	0,000	23.48	0.00	0	569.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Put		822.00000	879,000	19.09	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Call		0.00000	0,000	19.09	0.00	0	150.00
£ / R	On 14/03/2011	Foreign Exchange Future	8.00	Put		0.00000	0,000	17.41	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	8.00	Call		3,178.00000	3,121,000	17.41	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	7.30	Put		0.00000	0,000	19.03	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	7.30	Call		3,878.00000	3,821,000	19.03	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future			11.26100	11.31820		13.53	2,905,338.00	258	4,187.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		155.00000	135,000	15.02	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		687.00000	724,000	15.02	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		144.00000	126,000	15.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		726.00000	765,000	15.14	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		166.00000	146,000	14.89	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		648.00000	685,000	14.89	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Call		672.00000	626,000	13.53	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Put		104.00000	115,000	13.53	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		400.00000	429,000	14.02	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		268.00000	240,000	14.02	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		234.00000	208,000	14.27	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		466.00000	497,000	14.27	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		135.00000	117,000	15.26	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		767.00000	806,000	15.26	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.40640	11.46680		14.29	718,603.20	63	2,669.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		466.00000	437,000	14.49	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		499.00000	531,000	14.49	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		446.00000	419,000	14.59	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		529.00000	563,000	14.59	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		486.00000	457,000	14.39	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		469.00000	501,000	14.39	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		410.00000	384,000	14.80	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		593.00000	628,000	14.80	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		279.00000	259,000	15.71	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		912.00000	953,000	15.71	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.54220	11.60860		14.57	0.00	0	87.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		581.00000	549,000	14.73	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		622.00000	657,000	14.73	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		561.00000	531,000	14.81	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		652.00000	689,000	14.81	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		601.00000	569,000	14.65	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		592.00000	627,000	14.65	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		401.00000	377,000	15.63	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		992.00000	1,035,000	15.63	0.00	0	250.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08310	0.08360		16.31	1,329.60	16	400.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		5.00000	3,000	21.13	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		345.00000	393,000	21.13	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		0.00000	0,000	29.68	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,340.00000	1,390,000	29.68	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		660.00000	610,000	18.95	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	18.95	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08430	0.08480		18.41	0.00	0	573.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		279.00000	251,000	16.45	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		299.00000	321,000	16.45	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		64.00000	56,000	20.10	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,084.00000	1,126,000	20.10	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,000.00000	951,000	15.79	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		20.00000	21,000	15.79	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.55850	9.60480		11.61	7,168,875.00	750	17,199.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		12.00000	5,000	14.11	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		207.00000	247,000	14.11	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		8.00000	3,000	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	253.00000	295,000	14.61	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call	19.00000	8,000	13.61	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put	164.00000	200,000	13.61	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put	25.00000	30,000	12.17	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call	130.00000	88,000	12.17	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put	795.00000	842,000	20.12	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call	0.00000	0,000	20.12	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put	895.00000	942,000	21.12	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call	0.00000	0,000	21.12	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put	496.00000	542,000	17.12	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call	1.00000	0,000	17.12	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call	63.00000	36,000	12.11	0.00	0	500.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put	58.00000	78,000	12.11	0.00	0	3,000.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Put	397.00000	443,000	16.11	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Call	2.00000	1,000	16.11	0.00	0	500.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.67490	9.72120	12.91	7,256,175.00	750	8,958.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call	235.00000	211,000	13.49	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put	314.00000	336,000	13.49	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call	218.00000	194,000	13.68	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put	347.00000	369,000	13.68	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call	254.00000	228,000	13.30	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put	283.00000	303,000	13.30	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.79420	9.84230	13.56	0.00	0	3,261.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call	491.00000	459,000	13.54	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put	299.00000	315,000	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		464.00000	433,000	13.55	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		322.00000	339,000	13.55	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		519.00000	487,000	13.54	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		277.00000	293,000	13.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.90480	9.95750		13.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		562.00000	530,000	13.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		405.00000	425,000	13.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		537.00000	505,000	13.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		430.00000	450,000	13.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		588.00000	555,000	13.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		381.00000	400,000	13.68	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			366.98100	365.79500			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			372.20500	371.00200			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			338.81600	337.75300			0.00	0	1,064.00
ALBI	On	04/08/2011	Index Future			343.64000	342.56100			0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future			6.87900	6.92900		12.95	0.00	1,000	1,000.00
ANY DA	On	18/03/2011	Can-Do Future	6.85	Call		109.00000	71,000	12.95	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	6.85	Put		30.00000	42,000	12.95	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	6.90	Call		76.00000	48,000	13.48	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	6.90	Put		47.00000	69,000	13.48	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	6.80	Call		148.00000	105,000	13.42	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	6.80	Put		19.00000	26,000	13.42	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future			9.55800	9.60400		12.32	0.00	1,000	1,000.00

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		84.00000	57,000	12.72	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	9.60	Put		80.00000	99,000	12.72	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	9.65	Call		64.00000	41,000	13.13	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	9.65	Put		110.00000	133,000	13.13	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	9.55	Call		114.00000	78,000	12.32	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	9.55	Put		60.00000	70,000	12.32	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future			6.94240	6.96290		9.60	1,735,600.00	250	7,349.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Call		263.00000	243,000	13.65	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		0.00000	1,000	13.65	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		214.00000	194,000	12.84	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		1.00000	2,000	12.84	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		313.00000	293,000	14.45	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		0.00000	1,000	14.45	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future			6.95740	6.97760		10.17	173,935.00	25	10,408.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		387.00000	367,000	12.33	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		59.00000	60,000	12.33	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		346.00000	326,000	11.97	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		68.00000	69,000	11.97	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		429.00000	409,000	12.69	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		51.00000	52,000	12.69	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			6.97220	6.99430		10.75	0.00	0	6,140.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		456.00000	440,000	12.44	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		112.00000	118,000	12.44	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		418.00000	402,000	12.19	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		124.00000	130,000	12.19	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		496.00000	479,000	12.68	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		102.00000	107,000	12.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.87430	7.89210		12.41	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,121.00000	1,112,000	12.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		529.00000	538,000	12.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,095.00000	1,086,000	12.05	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		553.00000	562,000	12.05	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,148.00000	1,138,000	11.98	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		506.00000	514,000	11.98	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.09110	7.11370		11.01	0.00	0	1,641.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		82.00000	62,000	11.62	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		18.00000	21,000	11.62	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		49.00000	32,000	11.01	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		35.00000	41,000	11.01	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		123.00000	101,000	12.23	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		9.00000	10,000	12.23	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.17330	7.19560		12.22	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		371.00000	354,000	12.96	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		75.00000	81,000	12.96	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		334.00000	318,000	12.81	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		88.00000	95,000	12.81	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		409.00000	392,000	13.11	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		63.00000	69,000	13.11	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			7.40890	7.40630		12.75	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		164.00000	163,000	13.34	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		8.00000	4,000	13.34	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		122.00000	119,000	13.14	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		16.00000	10,000	13.14	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		210.00000	211,000	13.53	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		4.00000	2,000	13.53	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.51510	7.51220		13.94	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		484.00000	484,000	14.44	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		72.00000	69,000	14.44	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		446.00000	446,000	14.38	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		84.00000	81,000	14.38	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		523.00000	524,000	14.50	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		61.00000	59,000	14.50	0.00	0	0.00
CRD1 On	05/05/2011	Index Future			153.91100	153.56300			0.00	0	2.00
CRD1 On	04/08/2011	Index Future			156.02600	155.67300			0.00	0	0.00
GOVI On	05/05/2011	GOVI			340.06900	339.00700			3,400,690.00	1	209.00
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		99,930.00000	89,310,000		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		100,030.00000	89,410,000		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		99,830.00000	89,210,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI			344.91000	343.83200			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	41,680.00000	30,900,000		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	41,780.00000	31,000,000		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	41,580.00000	30,800,000		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			150.81000	150.64800		0.00	0	60.00
IGOV	On	04/08/2011	Index Future			152.95700	152.79300		0.00	0	0.00
ILBI	On	05/05/2011	Index Future			407.93400	407.38200		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			5.58000	5.57000		0.00	0	6,040.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.63000	5.64000		0.00	0	2,000.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.68000	5.69000		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			5.70000	5.74000			0.00	0	3,890.00
JIBAR FOn	20/07/2011	Jibar Tradeable Future			5.78000	5.77000			0.00	0	2,000.00
JIBAR FOn	17/08/2011	Jibar Tradeable Future			5.86000	5.94000			0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.95000	6.04000			0.00	0	14,390.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.61000	6.67000			0.00	0	5,390.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			7.12000	7.22000			0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			7.60000	7.69000			0.00	500	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			8.08000	8.14000			0.00	0	44,510.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			8.43000	8.46000			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			331.69500	330.62100			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			336.41800	335.32700			0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.93800	8.03100		4.50	24,673,348.58	202	2,406.00
R157	On	05/05/2011	Bond Future	7.75	Call		409.00000	528,000	4.44	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,554.00000	1,296,000	4.44	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		475.00000	607,000	4.45	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,415.00000	1,170,000	4.45	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		350.00000	456,000	4.43	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,700.00000	1,429,000	4.43	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		297.00000	391,000	4.42	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,853.00000	1,569,000	4.42	0.00	0	0.00
R157	On	04/08/2011	Bond Future			8.10500	8.20600		4.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		433.00000	521,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		3,158.00000	2,861,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		479.00000	574,000	4.38	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		3,009.00000	2,719,000	4.38	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		390.00000	472,000	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		3,311.00000	3,008,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.29300	8.40200		4.75	0.00	0	3,694.00
R157	On	03/11/2011	Bond Future	8.25	Call		1,565.00000	1,747,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		2,109.00000	1,901,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		1,652.00000	1,840,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		2,016.00000	1,815,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,482.00000	1,658,000	4.74	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		2,205.00000	1,992,000	4.74	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.49800	8.61700		4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		1,983.00000	2,176,000	4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		2,373.00000	2,169,000	4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,068.00000	2,266,000	4.77	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		2,291.00000	2,093,000	4.77	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		1,901.00000	2,089,000	4.74	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		2,458.00000	2,249,000	4.74	0.00	0	0.00
R186	On	05/05/2011	Bond Future			9.02400	9.07300		12.25	0.00	0	28,820.00
R186	On	05/05/2011	Bond Future	8.75	Call		1,084.00000	1,209,000	12.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		4,040.00000	3,724,000	12.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		1,231.00000	1,368,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		3,722.00000	3,418,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		949.00000	1,062,000	12.10	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		4,373.00000	4,045,000	12.10	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		10,359.00000	9,931,000	11.83	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		81.00000	94,000	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			9.12700	9.17800		12.75	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		860.00000	938,000	12.36	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		9,483.00000	9,112,000	12.36	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		947.00000	1,031,000	12.38	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		9,081.00000	8,715,000	12.38	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		778.00000	850,000	12.33	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		9,893.00000	9,516,000	12.33	0.00	0	0.00
R186	On	03/11/2011	Bond Future			9.23100	9.28400		12.75	0.00	0	12,982.00
R186	On	03/11/2011	Bond Future	9.00	Call		3,549.00000	3,742,000	12.61	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		6,036.00000	5,771,000	12.61	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		3,738.00000	3,939,000	12.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		5,781.00000	5,524,000	12.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		3,364.00000	3,551,000	12.58	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		6,298.00000	6,027,000	12.58	0.00	0	0.00
R186	On	02/02/2012	Bond Future			9.33500	9.38900		12.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Call		3,836.00000	4,025,000	12.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		7,193.00000	6,925,000	12.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,018.00000	4,213,000	12.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		6,935.00000	6,673,000	12.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		3,659.00000	3,842,000	12.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		7,459.00000	7,184,000	12.56	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.55300	7.66700		4.00	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		828.00000	1,041,000	4.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		565.00000	416,000	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		920.00000	1,147,000	4.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		499.00000	364,000	4.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		740.00000	941,000	4.05	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		635.00000	474,000	4.05	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.71000	7.83500		4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		388.00000	488,000	3.88	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		2,136.00000	1,866,000	3.88	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		429.00000	536,000	3.89	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		2,026.00000	1,763,000	3.89	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		350.00000	443,000	3.87	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		2,249.00000	1,972,000	3.87	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.88500	8.02100		3.75	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,271.00000	1,464,000	3.82	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		1,329.00000	1,147,000	3.82	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,344.00000	1,543,000	3.83	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		1,264.00000	1,089,000	3.83	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,201.00000	1,387,000	3.80	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		1,396.00000	1,208,000	3.80	0.00	0	0.00
R201	On	02/02/2012	Bond Future			8.07500	8.22400		4.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		1,615.00000	1,814,000	4.07	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1,549.00000	1,370,000	4.07	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		1,684.00000	1,888,000	4.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		1,492.00000	1,317,000	4.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		1,547.00000	1,742,000	4.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		1,608.00000	1,425,000	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			8.58800	8.66400		7.00	0.00	0	516.00
R203	On	05/05/2011	Bond Future	8.25	Call		380.00000	466,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		2,370.00000	2,095,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		442.00000	539,000	6.92	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		2,189.00000	1,925,000	6.92	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		325.00000	401,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		2,559.00000	2,273,000	6.89	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.73600	8.81700		7.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		482.00000	557,000	6.79	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		4,302.00000	4,007,000	6.79	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		533.00000	613,000	6.81	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		4,114.00000	3,824,000	6.81	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		433.00000	502,000	6.76	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		4,493.00000	4,191,000	6.76	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.89500	8.98000		7.25	0.00	0	1,416.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,378.00000	1,514,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		3,512.00000	3,274,000	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		1,463.00000	1,605,000	7.17	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		3,372.00000	3,140,000	7.17	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,295.00000	1,426,000	7.12	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		3,655.00000	3,412,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future			9.06300	9.15400		7.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		1,946.00000	2,104,000	7.14	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		3,663.00000	3,438,000	7.14	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,038.00000	2,202,000	7.16	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		3,541.00000	3,321,000	7.16	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		1,855.00000	2,010,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		3,787.00000	3,559,000	7.12	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.78200	8.84300		8.00	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		539.00000	627,000	7.91	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		2,379.00000	2,143,000	7.91	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		620.00000	717,000	7.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		2,189.00000	1,962,000	7.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		466.00000	545,000	7.89	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		2,577.00000	2,333,000	7.89	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.92200	8.98600		8.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		418.00000	469,000	8.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		5,648.00000	5,371,000	8.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		463.00000	519,000	8.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		5,420.00000	5,147,000	8.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		376.00000	424,000	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		5,881.00000	5,600,000	8.18	0.00	0	0.00
R204	On	03/11/2011	Bond Future			9.06800	9.13500		8.50	0.00	0	1,876.00
R204	On	03/11/2011	Bond Future	8.75	Call		1,808.00000	1,938,000	8.39	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		3,742.00000	3,539,000	8.39	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		1,911.00000	2,047,000	8.41	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		3,591.00000	3,394,000	8.41	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		1,708.00000	1,834,000	8.37	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		3,897.00000	3,690,000	8.37	0.00	0	0.00
R204	On	02/02/2012	Bond Future			9.21700	9.28700		8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		2,432.00000	2,580,000	8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		3,820.00000	3,632,000	8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		2,543.00000	2,695,000	8.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		3,688.00000	3,503,000	8.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		2,325.00000	2,468,000	8.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		3,958.00000	3,765,000	8.48	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.25700	7.38400		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		655.00000	845,000	3.09	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		377.00000	262,000	3.09	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		728.00000	929,000	3.10	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		331.00000	226,000	3.10	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		584.00000	763,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		426.00000	299,000	3.07	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.43400	7.57600		3.00	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		280.00000	365,000	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		1,546.00000	1,321,000	2.91	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		312.00000	404,000	2.93	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,467.00000	1,249,000	2.93	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		252.00000	331,000	2.90	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,629.00000	1,398,000	2.90	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.63100	7.79100		2.75	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		881.00000	1,042,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		962.00000	807,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		932.00000	1,099,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		914.00000	766,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		831.00000	987,000	2.79	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		1,010.00000	851,000	2.79	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.86100	8.04300		2.75	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,020.00000	1,184,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		1,095.00000	940,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,066.00000	1,234,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		1,054.00000	902,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		975.00000	1,134,000	2.79	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		1,138.00000	978,000	2.79	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.82600	8.88600		9.25	0.00	0	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		539.00000	624,000	9.16	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,729.00000	2,478,000	9.16	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		619.00000	713,000	9.18	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		2,521.00000	2,279,000	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		468.00000	544,000	9.14	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,946.00000	2,686,000	9.14	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.95500	9.01800		9.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		721.00000	798,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		5,017.00000	4,751,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		789.00000	871,000	9.56	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		4,797.00000	4,536,000	9.56	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		659.00000	731,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		5,243.00000	4,972,000	9.52	0.00	0	0.00
R207	On	03/11/2011	Bond Future			9.08300	9.14900		9.50	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		1,871.00000	2,007,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		4,010.00000	3,796,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		1,979.00000	2,120,000	9.42	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		3,846.00000	3,638,000	9.42	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		1,768.00000	1,898,000	9.37	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		4,179.00000	3,960,000	9.37	0.00	0	0.00
R207	On	02/02/2012	Bond Future			9.21600	9.28400		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		2,562.00000	2,716,000	9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		4,034.00000	3,838,000	9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		2,679.00000	2,837,000	9.52	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		3,889.00000	3,698,000	9.52	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		2,449.00000	2,598,000	9.48	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		4,183.00000	3,982,000	9.48	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.89400	8.95900		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		474.00000	559,000	10.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		3,218.00000	2,921,000	10.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		547.00000	641,000	10.42	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,987.00000	2,699,000	10.42	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		409.00000	484,000	10.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		3,459.00000	3,152,000	10.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future			9.01000	9.07800		10.50	21,134,976.00	240	120.00
R208	On	04/08/2011	Bond Future	8.25	Call		661.00000	741,000	10.19	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		5,568.00000	5,258,000	10.19	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		725.00000	811,000	10.21	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		5,326.00000	5,022,000	10.21	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		601.00000	675,000	10.17	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		5,816.00000	5,500,000	10.17	0.00	0	0.00
R208	On	03/11/2011	Bond Future			9.13000	9.20000		10.75	0.00	0	5,603.00
R208	On	03/11/2011	Bond Future	8.75	Call		1,877.00000	2,025,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		4,435.00000	4,192,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		1,987.00000	2,141,000	10.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		4,256.00000	4,019,000	10.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		1,771.00000	1,913,000	10.61	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		4,620.00000	4,370,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future			9.25000	9.32300		10.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		2,711.00000	2,885,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		4,492.00000	4,268,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		2,834.00000	3,013,000	10.63	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		4,336.00000	4,117,000	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		2,591.00000	2,760,000	10.58	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		4,652.00000	4,423,000	10.58	0.00	0	0.00
R209	On	05/05/2011	Bond Future			9.09000	9.13800		16.25	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		352.00000	400,000	15.91	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		5,402.00000	5,089,000	15.91	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		415.00000	470,000	15.94	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		5,048.00000	4,742,000	15.94	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		296.00000	338,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		5,765.00000	5,446,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			9.17000	9.22000		16.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,085.00000	1,172,000	16.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		6,737.00000	6,453,000	16.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,185.00000	1,279,000	16.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		6,421.00000	6,145,000	16.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		992.00000	1,073,000	16.08	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		7,063.00000	6,773,000	16.08	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		7,053.00000	7,342,000	17.58	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		1,013.00000	932,000	17.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future			9.25000	9.30100		17.00	0.00	0	1,033.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,193.00000	2,322,000	16.59	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		6,391.00000	6,148,000	16.59	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,329.00000	2,463,000	16.63	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		6,130.00000	5,892,000	16.63	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,065.00000	2,189,000	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		6,664.00000	6,416,000	16.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.32900	9.38200		16.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,362.00000	3,523,000	16.55	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		6,189.00000	5,968,000	16.55	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,517.00000	3,684,000	16.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		5,964.00000	5,749,000	16.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,209.00000	3,366,000	16.50	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		6,420.00000	6,195,000	16.50	0.00	0	0.00
R211	On	05/05/2011	Bond Future			1.60600	1.60400			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		2,954.00000	2,942,000		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		3,224.00000	3,213,000		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		2,682.00000	2,671,000		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			2.40100	2.40000			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		1,449.00000	1,459,000		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		963.00000	973,000		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		1,937.00000	1,947,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			9.10800	9.13100			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		9,502.00000	9,325,000		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		9,048.00000	8,870,000		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		9,961.00000	9,783,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			9.19500	9.21900			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		10,136.00000	9,954,000		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		9,684.00000	9,501,000		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		10,592.00000	10,410,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.28500	9.30900			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		4,352.00000	4,172,000		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		3,948.00000	3,768,000		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		4,758.00000	4,578,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.37600	9.40100			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		3,034.00000	2,850,000		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		2,646.00000	2,462,000		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		3,425.00000	3,241,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,715.62000	13,793.43000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		1,934.00000	1,156,000	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		1,934.00000	1,156,000	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		1,934.00000	1,156,000	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			13,903.79000	13,981.79000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		4,818.00000	4,038,000		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		4,818.00000	4,038,000		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		4,818.00000	4,038,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	05/05/2011	Index Future			335.84500	334.82400			0.00	0	100.00
TRT1	On	04/08/2011	Index Future			340.46100	339.42500			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.04800	1.05440		12.98	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		99.00000	54,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		55.00000	74,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		4.00000	2,000	20.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		460.00000	522,000	20.00	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		546.00000	481,000	19.00	0.00	0	0.00
YUAN/FO n 14/03/2011 Foreign Exchange Future	1.00	Put		2.00000	1,000	19.00	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future			1.06540	1.07180		13.71	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.05	Call		418.00000	380,000	13.71	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.05	Put		200.00000	226,000	13.71	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.10	Call		208.00000	187,000	14.97	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.10	Put		490.00000	533,000	14.97	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.00	Call		775.00000	722,000	13.37	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.00	Put		57.00000	68,000	13.37	0.00	0	0.00
Total for Derivatives :							377,947,850.28	48,865	793,610.00

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			5.99000	6.04000			0.00	0	0.00
R157 On 15/09/2015 Spot Bond			7.85500	7.94000			0.00	0	0.00
R186 On 21/12/2026 Spot Bond			8.96500	9.01000			0.00	0	0.00
R189 On 31/03/2013 Spot Bond			212.63643	212.57604			0.00	0	0.00
R197 On 07/12/2023 Spot Bond			230.32478	229.57505			0.00	0	0.00
R201 On 21/12/2014 Spot Bond			7.47500	7.58000			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			8.51000	8.58000			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			8.70500	8.76000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.17500	7.29000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.75500	8.81000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.83000	8.89000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			9.04500	9.09000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.66000	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
Total for j-Bonds :										0.00	0	0.00
Grand Total:										377,947,850.28	48,865	793,610.00