

Daily MTM Report

Daily summary for: 16/03/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 13/06/2011 Foreign Exchange Future			7.06410	7.05740		14.01	58,964,042.70	8,347	390,895.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		89.00000	88,000	16.21	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		482.00000	474,000	16.21	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		81.00000	80,000	16.48	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		524.00000	516,000	16.48	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		98.00000	97,000	15.93	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		441.00000	433,000	15.93	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		429.00000	432,000	14.69	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		72.00000	68,000	14.69	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		291.00000	283,000	14.83	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		148.00000	147,000	14.83	0.00	0	2,190.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		195.00000	188,000	14.01	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		202.00000	202,000	14.01	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		976.00000	968,000	19.22	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		33.00000	32,000	19.22	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		789.00000	781,000	18.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		46.00000	45,000	18.13	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		327.00000	319,000	15.11	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		134.00000	133,000	15.11	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		121.00000	120,000	15.38	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		364.00000	356,000	15.38	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		225.00000	218,000	14.28	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		182.00000	182,000	14.28	0.00	0	650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		172.00000	165,000	14.11	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		229.00000	229,000	14.11	0.00	0	150.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.16630	7.16020		14.81	716,630.00	100	55,011.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		103.00000	104,000	18.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		993.00000	988,000	18.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		98.00000	98,000	18.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,038.00000	1,032,000	18.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		109.00000	110,000	18.22	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		949.00000	944,000	18.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		777.00000	772,000	17.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		137.00000	138,000	17.42	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		225.00000	225,000	15.81	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		465.00000	459,000	15.81	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		513.00000	514,000	14.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		153.00000	148,000	14.83	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		449.00000	449,000	14.83	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		189.00000	183,000	14.83	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		501.00000	495,000	16.01	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	7.45	Call		211.00000	211,000	16.01	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		615.00000	609,000	16.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		175.00000	175,000	16.61	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		582.00000	584,000	14.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		122.00000	118,000	14.84	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.26480	7.25920		15.06	0.00	0	2,082.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		353.00000	350,000	15.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		444.00000	435,000	15.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		335.00000	333,000	15.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		476.00000	468,000	15.56	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		371.00000	368,000	15.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		412.00000	403,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.37240	7.36880		15.36	0.00	0	277.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		631.00000	626,000	15.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		298.00000	290,000	15.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		603.00000	598,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		320.00000	312,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		660.00000	655,000	15.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		277.00000	269,000	15.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		652.00000	647,000	15.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		283.00000	275,000	15.13	0.00	0	1,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.29970	9.29200		18.76	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,538.00000	1,539,000	18.63	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,446.00000	1,439,000	18.63	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,521.00000	1,522,000	18.69	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	14/12/2015	Foreign Exchange Future	9.25	Put		1,479.00000	1,472,000	18.69	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,555.00000	1,555,000	18.57	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,413.00000	1,405,000	18.57	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future				7.06410	7.05740			240,179.40	34	280.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			20,187.00000	20,187,000	14.01	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			19,447.00000	18,777,000	14.01	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			18,207.00000	18,182,000	14.28	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put			22,467.00000	21,772,000	14.28	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call			22,871.00000	22,911,000	14.11	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put			17,131.00000	16,501,000	14.11	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call			10,883.00000	10,790,000	15.66	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put			40,143.00000	39,380,000	15.66	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future				7.16630	7.16020			0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			33,596.00000	33,588,000	14.81	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			27,576.00000	26,958,000	14.81	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call			31,097.00000	31,079,000	14.81	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put			30,077.00000	29,449,000	14.81	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call			36,226.00000	36,230,000	14.82	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put			25,206.00000	24,600,000	14.82	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.33080	11.32000			6,957,111.20	614	16,730.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		130.00000	138,000	14.73	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		660.00000	657,000	14.73	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		120.00000	128,000	14.84	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		700.00000	697,000	14.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		141.00000	150,000	14.62	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		621.00000	619,000	14.62	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Call		663.00000	671,000	13.49	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Put		93.00000	90,000	13.49	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		377.00000	374,000	13.87	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		247.00000	255,000	13.87	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		211.00000	220,000	14.08	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		441.00000	439,000	14.08	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		110.00000	118,000	14.94	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		740.00000	737,000	14.94	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.47850	11.46850		14.45	11,478.50	1	17,756.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		456.00000	466,000	14.55	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		488.00000	488,000	14.55	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		436.00000	446,000	14.64	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		518.00000	518,000	14.64	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		477.00000	487,000	14.45	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		459.00000	459,000	14.45	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		398.00000	408,000	14.83	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		580.00000	580,000	14.83	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		263.00000	274,000	15.67	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		895.00000	896,000	15.67	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.61790	11.60760		14.66	4,647,160.00	400	452.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		569.00000	581,000	14.74	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		611.00000	613,000	14.74	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		549.00000	561,000	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	19/12/2011	Foreign Exchange Future	11.70	Put		641.00000	643,000	14.82	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		589.00000	601,000	14.66	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		581.00000	583,000	14.66	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		384.00000	397,000	15.62	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		976.00000	979,000	15.62	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08770	0.08730		17.86	0.00	0	1,033.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		388.00000	432,000	16.28	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		158.00000	162,000	16.28	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		82.00000	101,000	19.55	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		852.00000	831,000	19.55	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,236.00000	1,278,000	16.93	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		6.00000	8,000	16.93	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08910	0.08860		18.34	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		933.00000	1,000,000	16.03	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		73.00000	90,000	16.03	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		363.00000	425,000	18.34	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		503.00000	515,000	18.34	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,868.00000	1,919,000	17.07	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		8.00000	9,000	17.07	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.83250	9.83960		13.11	501,457.50	51	15,065.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		273.00000	270,000	13.11	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		233.00000	238,000	13.11	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		249.00000	246,000	13.11	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		259.00000	264,000	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
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		300.00000	296,000	13.10	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		210.00000	214,000	13.10	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.95460	9.96140		13.81	0.00	0	14,009.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		564.00000	555,000	13.72	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		253.00000	250,000	13.72	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		534.00000	526,000	13.74	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		273.00000	271,000	13.74	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		594.00000	586,000	13.71	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		233.00000	231,000	13.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.06790	10.07460		14.02	0.00	0	300.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		637.00000	627,000	13.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		362.00000	359,000	13.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		609.00000	600,000	13.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		384.00000	382,000	13.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		665.00000	656,000	13.92	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		340.00000	338,000	13.92	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			368.29100	369.13600			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			373.54100	374.39700			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			339.79400	340.56600			0.00	0	1,064.00
ALBI	On	04/08/2011	Index Future			344.63800	345.42000			0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future			6.97560	6.96790		13.98	0.00	0	524,280.00
ANY DA	On	18/03/2011	Can-Do Future	6.85	Call		122.00000	127,000	14.01	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	6.85	Put		4.00000	1,000	14.01	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	6.90	Call		79.00000	81,000	14.00	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	6.90	Put		11.00000	5,000	14.00	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	6.80	Call		169.00000	176,000	14.03	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	6.80	Put		1.00000	0,000	14.03	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future			9.84520	9.85160		15.29	0.00	0	7,857.00
ANY DAOn	18/03/2011	Can-Do Future	9.60	Call		254.00000	246,000	16.11	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	9.60	Put		2.00000	1,000	16.11	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	9.65	Call		206.00000	197,000	15.95	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	9.65	Put		4.00000	2,000	15.95	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	9.55	Call		303.00000	295,000	16.28	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	9.55	Put		1.00000	0,000	16.28	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future			6.91960	6.90780		10.51	864,950.00	125	13,485.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		318.00000	333,000	12.29	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		60.00000	63,000	12.29	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		278.00000	293,000	11.93	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		70.00000	73,000	11.93	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		359.00000	374,000	12.64	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		51.00000	54,000	12.64	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			6.93700	6.92810		11.15	0.00	0	8,470.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		402.00000	414,000	12.58	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		124.00000	127,000	12.58	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		365.00000	377,000	12.34	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		137.00000	140,000	12.34	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		440.00000	452,000	12.81	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	6.60	Put		112.00000	115,000	12.81	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.78110	7.81170		12.80	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,101.00000	1,090,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		589.00000	609,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,074.00000	1,065,000	12.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		612.00000	634,000	12.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,129.00000	1,117,000	12.65	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		567.00000	586,000	12.65	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.15060	7.15500		11.81	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		344.00000	329,000	12.72	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		89.00000	78,000	12.72	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		308.00000	293,000	12.54	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		103.00000	92,000	12.54	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		381.00000	367,000	12.91	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		76.00000	66,000	12.91	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.23680	7.24240		11.30	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		237.00000	227,000	11.30	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		245.00000	240,000	11.30	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		217.00000	207,000	11.43	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		275.00000	270,000	11.43	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		263.00000	253,000	11.36	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		221.00000	216,000	11.36	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.72170	7.69770		13.87	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		635.00000	656,000	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
CHF / ROn	13/06/2011	Foreign Exchange Future		7.10	Put		37.00000	34,000	14.82	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future		7.15	Call		593.00000	612,000	14.74	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future		7.15	Put		45.00000	40,000	14.74	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future		7.05	Call		679.00000	700,000	14.90	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future		7.05	Put		31.00000	28,000	14.90	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future				7.84060	7.81680		14.45	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.65	Call		406.00000	418,000	14.16	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.65	Put		239.00000	227,000	14.16	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.70	Call		380.00000	391,000	14.23	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.70	Put		263.00000	250,000	14.23	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.60	Call		434.00000	446,000	14.09	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.60	Put		217.00000	205,000	14.09	0.00	0	0.00
CRD1 On	05/05/2011	Index Future				154.31100	154.55900			0.00	0	2.00
CRD1 On	04/08/2011	Index Future				156.43400	156.68400			0.00	0	0.00
GOVI On	05/05/2011	GOVI				341.03800	341.81300			0.00	0	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		71,870.00000	79,620,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI		349.01	Call		0.00000	0,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI		349.01	Put		71,970.00000	79,720,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI		348.99	Call		0.00000	0,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI		348.99	Put		71,770.00000	79,520,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI				345.89900	346.68500			0.00	0	0.00
GOVI On	04/08/2011	GOVI		348.00	Call		0.00000	0,000		0.00	0	0.00
GOVI On	04/08/2011	GOVI		348.00	Put		13,150.00000	21,010,000		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	348.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.01	Put		13,250.00000	21,110,000		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		13,050.00000	20,910,000		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			150.50900	150.52000			0.00	0	61.00
IGOV	On	04/08/2011	Index Future			152.65400	152.66500			0.00	0	0.00
ILBI	On	05/05/2011	Index Future			407.13700	407.06300			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			5.57500	5.57500			0.00	0	0.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.59100	5.59500			0.00	0	2,001.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.63100	5.64100			0.00	0	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.64900	5.65000			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.68800	5.69200			0.00	0	2,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	17/08/2011	Jibar Tradeable Future				5.75300	5.75400			0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future				5.83200	5.82600			0.00	0	14,390.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future				6.39600	6.38800			0.00	0	5,390.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future				6.95400	6.92000			0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				7.46300	7.43800			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				7.86600	7.84600			0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				8.26000	8.25000			0.00	0	513.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/05/2011	Index Future			332.71700	333.46900			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			337.46000	338.22200			0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.90500	7.85900		4.50	0.00	0	2,405.00
R157	On	05/05/2011	Bond Future	7.75	Call		609.00000	526,000	4.44	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,055.00000	1,159,000	4.44	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		699.00000	609,000	4.45	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		940.00000	1,038,000	4.45	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		527.00000	452,000	4.43	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,178.00000	1,290,000	4.43	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		452.00000	385,000	4.42	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,309.00000	1,429,000	4.42	0.00	0	0.00
R157	On	04/08/2011	Bond Future			8.06900	8.01900		4.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		586.00000	530,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,597.00000	2,733,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		645.00000	585,000	4.38	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,461.00000	2,592,000	4.38	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		532.00000	479,000	4.36	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,739.00000	2,878,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.25300	8.19900		4.75	0.00	0	3,694.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/11/2011	Bond Future	8.25	Call		1,896.00000	1,792,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,713.00000	1,803,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		1,994.00000	1,887,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,632.00000	1,719,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,801.00000	1,700,000	4.74	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1,797.00000	1,890,000	4.74	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.45700	8.39800		4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,331.00000	2,223,000	4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		1,990.00000	2,079,000	4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,425.00000	2,315,000	4.77	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		1,917.00000	2,005,000	4.77	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,239.00000	2,134,000	4.74	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		2,065.00000	2,157,000	4.74	0.00	0	0.00
R186	On	05/05/2011	Bond Future			8.97400	8.95300		12.25	0.00	0	28,849.00
R186	On	05/05/2011	Bond Future	8.75	Call		1,324.00000	1,235,000	12.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		3,195.00000	3,297,000	12.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		1,501.00000	1,405,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,907.00000	3,002,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		1,162.00000	1,080,000	12.10	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		3,501.00000	3,610,000	12.10	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		9,288.00000	9,466,000	11.83	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		95.00000	82,000	11.83	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			9.07600	9.05400		12.75	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,019.00000	969,000	12.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future	8.25	Put		8,544.00000	8,690,000	12.36	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,120.00000	1,067,000	12.38	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		8,156.00000	8,299,000	12.38	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		924.00000	878,000	12.33	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		8,941.00000	9,091,000	12.33	0.00	0	0.00
R186	On	03/11/2011	Bond Future			9.17800	9.15500		12.75	0.00	0	12,982.00
R186	On	03/11/2011	Bond Future	9.00	Call		3,990.00000	3,885,000	12.61	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		5,358.00000	5,453,000	12.61	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,196.00000	4,089,000	12.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		5,120.00000	5,214,000	12.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		3,789.00000	3,688,000	12.58	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		5,603.00000	5,703,000	12.58	0.00	0	0.00
R186	On	02/02/2012	Bond Future			9.28000	9.25700		12.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,275.00000	4,178,000	12.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		6,510.00000	6,609,000	12.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,471.00000	4,371,000	12.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		6,266.00000	6,362,000	12.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,084.00000	3,989,000	12.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		6,761.00000	6,863,000	12.56	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.50500	7.44200		4.00	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,252.00000	1,103,000	4.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		272.00000	325,000	4.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,370.00000	1,216,000	4.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		232.00000	280,000	4.07	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	7.70	Call		1,138.00000	996,000	4.05	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		317.00000	376,000	4.05	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.65700	7.58900		4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		586.00000	515,000	3.88	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,603.00000	1,735,000	3.88	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		642.00000	566,000	3.89	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,509.00000	1,635,000	3.89	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		534.00000	467,000	3.87	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,703.00000	1,838,000	3.87	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.82700	7.75200		3.75	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,656.00000	1,534,000	3.82	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		972.00000	1,057,000	3.82	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,741.00000	1,615,000	3.83	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		919.00000	1,001,000	3.83	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,574.00000	1,455,000	3.80	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		1,027.00000	1,116,000	3.80	0.00	0	0.00
R201	On	02/02/2012	Bond Future			8.01200	7.93100		4.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,009.00000	1,887,000	4.07	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1,198.00000	1,282,000	4.07	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,088.00000	1,963,000	4.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		1,150.00000	1,232,000	4.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		1,932.00000	1,813,000	4.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		1,247.00000	1,335,000	4.05	0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.28600	0.29400			0.00	0	10,489.00

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	2.05	Call		43,691.00000	43,928,000		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		44,719.00000	44,956,000		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		42,652.00000	42,890,000		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			8.53100	8.48900		7.00	0.00	0	516.00
R203	On	05/05/2011	Bond Future	8.25	Call		560.00000	487,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,715.00000	1,843,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		645.00000	565,000	6.92	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,557.00000	1,678,000	6.92	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		482.00000	416,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,881.00000	2,016,000	6.89	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.67500	8.63200		7.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		643.00000	590,000	6.79	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,614.00000	3,759,000	6.79	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		707.00000	650,000	6.81	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,439.00000	3,580,000	6.81	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		582.00000	532,000	6.76	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,793.00000	3,941,000	6.76	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.83000	8.78500		7.25	0.00	0	1,416.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,684.00000	1,596,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		2,958.00000	3,069,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		1,782.00000	1,692,000	7.17	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	Put		2,831.00000	2,940,000	7.17	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,589.00000	1,505,000	7.12	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		3,089.00000	3,204,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.99600	8.94800		7.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,299.00000	2,202,000	7.14	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		3,145.00000	3,252,000	7.14	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,402.00000	2,302,000	7.16	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		3,034.00000	3,138,000	7.16	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,198.00000	2,103,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		3,259.00000	3,368,000	7.12	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.71000	8.68400		8.00	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		746.00000	685,000	7.91	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,738.00000	1,817,000	7.91	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		852.00000	785,000	7.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,573.00000	1,646,000	7.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		650.00000	593,000	7.89	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,914.00000	1,996,000	7.89	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.84600	8.81900		8.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		542.00000	510,000	8.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,911.00000	5,019,000	8.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		598.00000	563,000	8.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		4,693.00000	4,798,000	8.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		490.00000	460,000	8.18	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		5,134.00000	5,244,000	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	03/11/2011	Bond Future			8.98700	8.95900		8.50	0.00	0	1,876.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,142.00000	2,074,000	8.39	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		3,198.00000	3,270,000	8.39	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,258.00000	2,188,000	8.41	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		3,060.00000	3,131,000	8.41	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,029.00000	1,963,000	8.37	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		3,340.00000	3,414,000	8.37	0.00	0	0.00
R204	On	02/02/2012	Bond Future			9.13300	9.10400		8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		2,812.00000	2,739,000	8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		3,318.00000	3,386,000	8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		2,933.00000	2,858,000	8.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		3,195.00000	3,261,000	8.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		2,693.00000	2,622,000	8.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		3,444.00000	3,513,000	8.48	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.16100	7.10200		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,099.00000	985,000	3.09	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		141.00000	170,000	3.09	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,196.00000	1,078,000	3.10	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		119.00000	144,000	3.10	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,004.00000	894,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		166.00000	199,000	3.07	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.32500	7.26000		3.00	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		482.00000	428,000	2.91	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,056.00000	1,145,000	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	7.05	Call		529.00000	471,000	2.93	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		992.00000	1,077,000	2.93	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		440.00000	389,000	2.90	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,125.00000	1,217,000	2.90	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.50800	7.43500		2.75	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,256.00000	1,167,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		633.00000	689,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,319.00000	1,227,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		597.00000	650,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,194.00000	1,108,000	2.79	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		669.00000	728,000	2.79	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.72400	7.64100		2.75	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,396.00000	1,308,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		764.00000	823,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,451.00000	1,361,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		732.00000	788,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,341.00000	1,255,000	2.79	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		797.00000	857,000	2.79	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.77500	8.74400		9.25	0.00	0	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		706.00000	638,000	9.16	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,098.00000	2,205,000	9.16	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		807.00000	732,000	9.18	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,912.00000	2,012,000	9.18	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		615.00000	552,000	9.14	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	Put		2,296.00000	2,408,000	9.14	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.90200	8.86900		9.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		885.00000	830,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		4,367.00000	4,493,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		965.00000	906,000	9.56	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		4,160.00000	4,282,000	9.56	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		811.00000	759,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		4,582.00000	4,711,000	9.52	0.00	0	0.00
R207	On	03/11/2011	Bond Future			9.02700	8.99300		9.50	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,177.00000	2,093,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		3,487.00000	3,584,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,297.00000	2,210,000	9.42	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		3,336.00000	3,430,000	9.42	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,061.00000	1,979,000	9.37	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		3,644.00000	3,743,000	9.37	0.00	0	0.00
R207	On	02/02/2012	Bond Future			9.15800	9.12300		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		2,915.00000	2,822,000	9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		3,556.00000	3,644,000	9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,042.00000	2,948,000	9.52	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		3,422.00000	3,509,000	9.52	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		2,791.00000	2,701,000	9.48	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		3,694.00000	3,786,000	9.48	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.83300	8.80200		10.50	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		648.00000	582,000	10.40	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	05/05/2011	Bond Future	8.50	Put		2,466.00000	2,584,000	10.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		743.00000	671,000	10.42	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,257.00000	2,368,000	10.42	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		561.00000	501,000	10.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,685.00000	2,808,000	10.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.94600	8.91500		10.50	0.00	0	120.00
R208	On	04/08/2011	Bond Future	8.25	Call		837.00000	786,000	10.19	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		4,806.00000	4,934,000	10.19	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		915.00000	861,000	10.21	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		4,577.00000	4,703,000	10.21	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		764.00000	716,000	10.17	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		5,040.00000	5,172,000	10.17	0.00	0	0.00
R208	On	03/11/2011	Bond Future			9.06300	9.03000		10.75	0.00	0	5,604.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,223.00000	2,138,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		3,826.00000	3,928,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,347.00000	2,259,000	10.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		3,661.00000	3,760,000	10.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,104.00000	2,021,000	10.61	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		3,998.00000	4,101,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future			9.18200	9.14700		10.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,119.00000	3,021,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		3,935.00000	4,030,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,254.00000	3,154,000	10.63	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		3,792.00000	3,885,000	10.63	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		2,987.00000	2,892,000	10.58	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	Put		4,083.00000	4,181,000	10.58	0.00	0	0.00
R209	On	05/05/2011	Bond Future			9.05800	9.03600		16.25	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		407.00000	367,000	15.91	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		4,686.00000	4,813,000	15.91	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		482.00000	437,000	15.94	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		4,345.00000	4,467,000	15.94	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		342.00000	307,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		5,041.00000	5,173,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			9.13600	9.11400		16.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,235.00000	1,181,000	16.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		6,098.00000	6,209,000	16.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,348.00000	1,290,000	16.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		5,795.00000	5,902,000	16.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		1,131.00000	1,080,000	16.08	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		6,413.00000	6,527,000	16.08	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		7,638.00000	7,495,000	17.58	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		809.00000	831,000	17.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future			9.21500	9.19200		17.00	0.00	0	1,033.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,439.00000	2,366,000	16.59	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		5,837.00000	5,934,000	16.59	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,586.00000	2,510,000	16.63	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		5,587.00000	5,681,000	16.63	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,299.00000	2,229,000	16.56	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		6,098.00000	6,198,000	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	02/02/2012	Bond Future			9.29400	9.27000		16.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,677.00000	3,589,000	16.55	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		5,694.00000	5,781,000	16.55	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,842.00000	3,753,000	16.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		5,478.00000	5,564,000	16.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,514.00000	3,429,000	16.50	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		5,914.00000	6,004,000	16.50	0.00	0	0.00
R211	On	05/05/2011	Bond Future			1.61300	1.60900			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		2,926.00000	2,903,000		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		3,196.00000	3,174,000		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		2,654.00000	2,632,000		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			2.40400	2.40200			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		1,468.00000	1,487,000		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		983.00000	1,002,000		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		1,956.00000	1,976,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			9.10600	9.08400			0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/05/2011	Bond Future	8.00	Put		9,138.00000	9,309,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Put		8,684.00000	8,854,000		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		9,597.00000	9,767,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			9.19300	9.17000			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		9,763.00000	9,939,000		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		9,310.00000	9,486,000		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		10,219.00000	10,395,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.28200	9.25900			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		3,976.00000	4,149,000		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		3,573.00000	3,746,000		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		4,383.00000	4,556,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.37400	9.35000			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		2,658.00000	2,835,000		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		2,270.00000	2,448,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00

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	Put		3,049.00000	3,226,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			14,139.21000	14,127.58000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		6,276.00000	6,392,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		6,276.00000	6,392,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		6,276.00000	6,392,000		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			336.79800	337.59300			0.00	0	100.00
TRT1	On	04/08/2011	Index Future			341.43200	342.23600			0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.07780	1.07620		14.75	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		441.00000	445,000	13.59	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		179.00000	167,000	13.59	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		217.00000	218,000	14.75	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		455.00000	440,000	14.75	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		812.00000	822,000	13.34	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		50.00000	44,000	13.34	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.09700	1.09560		14.84	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		448.00000	450,000	14.84	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		492.00000	480,000	14.84	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		287.00000	288,000	15.91	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		831.00000	818,000	15.91	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		700.00000	704,000	13.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	19/09/2011	Foreign Exchange Future	1.05	Put		244.00000	234,000	13.99	0.00	0	0.00
Total for Derivatives :									72,903,009.30	9,672	1,309,167.00

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		5.89000	5.84000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond		7.83500	7.78500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond		8.92500	8.90000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond		206.89800	212.71695			0.00	0	0.00
R197	On	07/12/2023	Spot Bond		229.68135	229.56269			0.00	0	0.00
R201	On	21/12/2014	Spot Bond		7.44000	7.37500			0.00	0	0.00
R202	On	07/12/2033	Spot Bond		2.62000	2.63000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond		8.46500	8.42000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond		8.64500	8.61500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond		7.09500	7.03500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond		8.71500	8.68000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond		8.78000	8.74500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond		9.02000	8.99500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	31/03/2028	Spot Bond			2.68000	2.68000			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:										72,903,009.30	9,672	1,309,167.00