



Daily MTM Report

Daily summary for: 18/03/2011

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			7.07090	7.16000		14.79	315,857,103.00	44,670	376,594.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		111.00000	97,000	16.99	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		401.00000	476,000	16.99	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		100.00000	88,000	17.27	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		440.00000	517,000	17.27	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		123.00000	107,000	16.71	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		363.00000	436,000	16.71	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		510.00000	442,000	15.29	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		50.00000	71,000	15.29	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		225.00000	287,000	15.61	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		185.00000	158,000	15.61	0.00	0	2,190.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		150.00000	193,000	14.79	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		260.00000	214,000	14.79	107,000.00	500	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		879.00000	965,000	20.02	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		39.00000	36,000	20.02	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		696.00000	780,000	18.92	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		56.00000	51,000	18.92	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		257.00000	322,000	15.89	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		167.00000	143,000	15.89	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		150.00000	130,000	16.16	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		290.00000	359,000	16.16	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		171.00000	223,000	15.06	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		231.00000	194,000	15.06	0.00	0	650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		130.00000	170,000	14.86	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		290.00000	241,000	14.86	0.00	0	150.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.17400	7.26470		15.33	358,700.00	50	54,471.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		120.00000	111,000	18.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		905.00000	987,000	18.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		113.00000	106,000	19.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		948.00000	1,032,000	19.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		126.00000	118,000	18.73	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		861.00000	944,000	18.73	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		694.00000	773,000	17.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		159.00000	147,000	17.93	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		260.00000	237,000	16.33	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		395.00000	463,000	16.33	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		585.00000	527,000	15.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		120.00000	153,000	15.33	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		516.00000	463,000	15.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		151.00000	189,000	15.33	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		429.00000	499,000	16.53	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		244.00000	223,000	16.53	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		538.00000	612,000	17.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		203.00000	186,000	17.13	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		659.00000	596,000	15.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		94.00000	122,000	15.34	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.27290	7.36510		15.49	0.00	0	2,082.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		396.00000	363,000	15.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		381.00000	440,000	15.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		377.00000	346,000	15.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		412.00000	473,000	15.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		420.00000	382,000	15.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		355.00000	409,000	15.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.38250	7.47610		15.84	0.00	0	277.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		694.00000	641,000	15.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		254.00000	295,000	15.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		664.00000	613,000	15.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		274.00000	317,000	15.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		725.00000	669,000	15.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		235.00000	273,000	15.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		716.00000	661,000	15.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		240.00000	279,000	15.45	0.00	0	1,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.31150	9.39790		18.92	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,579.00000	1,558,000	18.79	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,381.00000	1,447,000	18.79	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,562.00000	1,541,000	18.86	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		1,414.00000	1,480,000	18.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,596.00000	1,574,000	18.73	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,348.00000	1,413,000	18.73	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future				7.07090	7.16000		14.79	127,276.20	18	280.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.05	Call		25,992.00000	21,394,000	14.79	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.05	Put		14,992.00000	19,304,000	14.79	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.10	Call		23,132.00000	19,361,000	15.06	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.10	Put		17,132.00000	22,271,000	15.06	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.00	Call		29,044.00000	24,100,000	14.86	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.00	Put		13,044.00000	17,010,000	14.86	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.35	Call		13,584.00000	11,758,000	16.44	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.35	Put		32,584.00000	39,668,000	16.44	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future				7.17400	7.26470		15.33	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.10	Call		39,366.00000	34,894,000	15.33	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.10	Put		22,896.00000	27,494,000	15.33	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.15	Call		36,625.00000	32,376,000	15.33	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.15	Put		25,155.00000	29,976,000	15.33	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.05	Call		42,238.00000	37,542,000	15.33	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future		7.05	Put		20,768.00000	25,142,000	15.33	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.42120	11.53040		14.17	7,172,513.60	628	16,216.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		202.00000	175,000	15.36	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		522.00000	604,000	15.36	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		188.00000	163,000	15.50	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		558.00000	642,000	15.50	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		217.00000	188,000	15.23	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		487.00000	567,000	15.23	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Call		837.00000	752,000	14.19	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Put		57.00000	81,000	14.19	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		278.00000	333,000	14.30	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		358.00000	304,000	14.30	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		309.00000	265,000	14.57	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		329.00000	394,000	14.57	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		175.00000	152,000	15.63	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		595.00000	681,000	15.63	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.57070	11.68110		14.63	0.00	0	17,746.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		581.00000	515,000	14.62	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		400.00000	444,000	14.62	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		556.00000	491,000	14.63	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		425.00000	470,000	14.63	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		608.00000	540,000	14.61	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		377.00000	419,000	14.61	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		507.00000	450,000	14.83	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		476.00000	529,000	14.83	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		343.00000	305,000	15.73	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		762.00000	834,000	15.73	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.70990	11.82190		14.66	0.00	0	452.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		685.00000	623,000	14.64	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		513.00000	563,000	14.64	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		660.00000	600,000	14.66	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		538.00000	590,000	14.66	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		710.00000	647,000	14.62	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		488.00000	537,000	14.62	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		467.00000	427,000	15.50	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		845.00000	917,000	15.50	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08730	0.09110		20.34	24,094.80	276	1,173.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		681.00000	439,000	18.49	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		71.00000	209,000	18.49	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		183.00000	121,000	22.07	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		573.00000	891,000	22.07	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,614.00000	1,243,000	18.23	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		4.00000	13,000	18.23	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08860	0.09250		19.78	7,088.00	80	80.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		1,294.00000	975,000	17.10	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		44.00000	115,000	17.10	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		591.00000	434,000	19.78	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		341.00000	574,000	19.78	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		2,256.00000	1,869,000	16.82	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		6.00000	9,000	16.82	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.97860	10.01430		13.56	8,032,773.00	805	14,987.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		382.00000	360,000	13.55	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		168.00000	181,000	13.55	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		352.00000	331,000	13.56	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		188.00000	202,000	13.56	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		413.00000	390,000	13.55	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		149.00000	161,000	13.55	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.10200	10.13940		14.06	0.00	0	14,009.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		681.00000	657,000	13.92	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		192.00000	205,000	13.92	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		648.00000	625,000	13.93	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		209.00000	223,000	13.93	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		714.00000	690,000	13.90	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		175.00000	188,000	13.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.21570	10.25540		14.28	0.00	0	300.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		748.00000	725,000	14.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		293.00000	309,000	14.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		718.00000	696,000	14.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		313.00000	330,000	14.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		778.00000	755,000	14.08	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		273.00000	289,000	14.08	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			367.44200	366.92800			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			372.68200	372.16000			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			339.09100	338.67500			0.00	0	1,061.00
ALBI	On	04/08/2011	Index Future			343.92700	343.50400			0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future			7.03920	7.07560		8.43	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	6.85	Call		226.00000	189,000	8.43	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	6.85	Put		0.00000	0,000	8.43	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		176.00000	139,000	8.43	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	6.90	Put		0.00000	0,000	8.43	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	6.80	Call		276.00000	239,000	8.43	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	6.80	Put		0.00000	0,000	8.43	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future			9.95050	10.02660		7.71	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	9.60	Call		427.00000	351,000	7.71	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	9.60	Put		0.00000	1,000	7.71	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	9.65	Call		377.00000	301,000	7.71	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	9.65	Put		0.00000	1,000	7.71	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	9.55	Call		477.00000	401,000	7.71	0.00	0	0.00
ANY DAOn	18/03/2011	Can-Do Future	9.55	Put		0.00000	1,000	7.71	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future			6.95640	6.97550		10.80	0.00	0	13,535.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		378.00000	365,000	12.81	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		53.00000	59,000	12.81	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		337.00000	325,000	12.48	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		62.00000	69,000	12.48	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		421.00000	407,000	13.15	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		46.00000	51,000	13.15	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			6.97360	6.99340		11.08	0.00	0	8,370.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		457.00000	438,000	12.58	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		114.00000	114,000	12.58	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		419.00000	401,000	12.33	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		126.00000	127,000	12.33	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		496.00000	478,000	12.83	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		103.00000	104,000	12.83	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			6.99140	7.01230		11.25	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		502.00000	487,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		140.00000	146,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		469.00000	454,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		157.00000	163,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		536.00000	520,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		124.00000	129,000	12.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.83420	7.84320		12.61	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,127.00000	1,121,000	12.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		584.00000	587,000	12.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,100.00000	1,094,000	12.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		607.00000	610,000	12.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,155.00000	1,149,000	12.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		562.00000	565,000	12.62	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.16880	7.25010		11.86	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		407.00000	342,000	12.83	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		57.00000	73,000	12.83	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		367.00000	305,000	12.63	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		67.00000	86,000	12.63	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		448.00000	381,000	13.02	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		48.00000	62,000	13.02	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.25550	7.33930		11.74	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		288.00000	245,000	11.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		199.00000	240,000	11.74	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		260.00000	224,000	11.87	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		221.00000	269,000	11.87	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		317.00000	271,000	11.80	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		178.00000	216,000	11.80	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.81690	7.96720		14.79	0.00	0	900.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		880.00000	752,000	16.60	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		13.00000	35,000	16.60	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		834.00000	707,000	16.47	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		17.00000	40,000	16.47	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		928.00000	797,000	16.73	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		11.00000	30,000	16.73	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			7.93750	8.09090		15.29	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		581.00000	496,000	15.05	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		140.00000	209,000	15.05	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		549.00000	467,000	15.09	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		158.00000	230,000	15.09	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		616.00000	527,000	15.01	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		125.00000	190,000	15.01	0.00	0	0.00
CRD1 On	05/05/2011	Index Future			154.15200	154.03300			0.00	0	2.00
CRD1 On	04/08/2011	Index Future			156.27400	156.15300			0.00	0	0.00
GOVI On	05/05/2011	GOVI			340.36200	339.94900			0.00	0	209.00
GOVI On	05/05/2011	GOVI	349.00	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
GOVI	On	05/05/2011	GOVI	349.00	Put		90,510.00000	86,380,000	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		90,610.00000	86,480,000	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		90,410.00000	86,280,000	0.00	0	0.00
GOVI	On	04/08/2011	GOVI			345.21600	344.79600		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		32,040.00000	27,840,000	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		32,140.00000	27,940,000	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		31,940.00000	27,740,000	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			150.32100	150.36100		0.00	0	61.00
IGOV	On	04/08/2011	Index Future			152.46500	152.50500		0.00	0	0.00
ILBI	On	05/05/2011	Index Future			406.66400	406.77100		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.62000	5.61200			0.00	0	2,001.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.64000	5.64100			0.00	0	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.65000	5.66900			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.71000	5.71700			0.00	0	2,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.80000	5.80100			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.87000	5.86600			0.00	0	14,390.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.44000	6.45600			0.00	0	5,390.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			7.01000	7.01200			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.51000	7.53900			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.92000	7.95200			0.00	0	44,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			8.30000	8.33200			0.00	0	513.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			8.58000	8.71000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/05/2011	Index Future			331.87000	331.44100			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			336.60300	336.16700			0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.94900	7.97100		4.50	0.00	0	2,405.00
R157	On	05/05/2011	Bond Future	7.75	Call		424.00000	447,000	4.44	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,326.00000	1,259,000	4.44	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		496.00000	522,000	4.45	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,193.00000	1,130,000	4.45	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		360.00000	379,000	4.43	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,467.00000	1,396,000	4.43	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		303.00000	320,000	4.42	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,615.00000	1,543,000	4.42	0.00	0	0.00
R157	On	04/08/2011	Bond Future			8.11600	8.14000		4.50	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	7.50	Call		458.00000	477,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,932.00000	2,859,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		508.00000	528,000	4.38	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,786.00000	2,715,000	4.38	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		413.00000	430,000	4.36	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		3,083.00000	3,008,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.30400	8.33000		4.75	0.00	0	3,694.00
R157	On	03/11/2011	Bond Future	8.25	Call		1,652.00000	1,693,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,938.00000	1,886,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		1,743.00000	1,786,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,850.00000	1,800,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,564.00000	1,604,000	4.74	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		2,030.00000	1,977,000	4.74	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.51300	8.54100		4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,077.00000	2,121,000	4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		2,214.00000	2,164,000	4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,165.00000	2,210,000	4.77	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		2,135.00000	2,087,000	4.77	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		1,992.00000	2,034,000	4.74	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		2,296.00000	2,244,000	4.74	0.00	0	0.00
R186	On	05/05/2011	Bond Future			9.01300	9.02900		12.25	0.00	0	28,849.00
R186	On	05/05/2011	Bond Future	8.75	Call		1,047.00000	1,075,000	12.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		3,607.00000	3,491,000	12.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		1,200.00000	1,232,000	12.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.80	Put		3,295.00000	3,183,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		909.00000	933,000	12.10	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		3,937.00000	3,817,000	12.10	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		9,943.00000	9,800,000	11.83	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		61.00000	62,000	11.83	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			9.11600	9.13300		12.75	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		861.00000	881,000	12.36	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		9,088.00000	8,957,000	12.36	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		951.00000	973,000	12.38	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		8,688.00000	8,560,000	12.38	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		777.00000	796,000	12.33	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		9,496.00000	9,364,000	12.33	0.00	0	0.00
R186	On	03/11/2011	Bond Future			9.21900	9.23700		12.75	0.00	0	12,982.00
R186	On	03/11/2011	Bond Future	9.00	Call		3,641.00000	3,702,000	12.61	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		5,722.00000	5,627,000	12.61	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		3,836.00000	3,899,000	12.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		5,473.00000	5,380,000	12.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		3,452.00000	3,510,000	12.58	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		5,980.00000	5,882,000	12.58	0.00	0	0.00
R186	On	02/02/2012	Bond Future			9.32300	9.34100		12.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Call		3,940.00000	3,998,000	12.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		6,891.00000	6,796,000	12.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,126.00000	4,187,000	12.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		6,637.00000	6,545,000	12.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		3,758.00000	3,815,000	12.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	8.95	Put		7,151.00000	7,055,000	12.56	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.50700	7.53000		4.00	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,043.00000	1,088,000	4.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		344.00000	316,000	4.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,153.00000	1,200,000	4.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		296.00000	270,000	4.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		939.00000	980,000	4.05	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		399.00000	366,000	4.05	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.66000	7.68400		4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		487.00000	506,000	3.88	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,787.00000	1,735,000	3.88	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		536.00000	557,000	3.89	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,685.00000	1,635,000	3.89	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		441.00000	459,000	3.87	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,892.00000	1,839,000	3.87	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.82900	7.85600		3.75	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,486.00000	1,525,000	3.82	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		1,089.00000	1,054,000	3.82	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,566.00000	1,606,000	3.83	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		1,032.00000	998,000	3.83	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,408.00000	1,446,000	3.80	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		1,149.00000	1,112,000	3.80	0.00	0	0.00
R201	On	02/02/2012	Bond Future			8.01600	8.04500		4.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		1,837.00000	1,877,000	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	02/02/2012	Bond Future	8.25	Put		1,317.00000	1,283,000	4.07	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		1,912.00000	1,952,000	4.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		1,265.00000	1,231,000	4.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		1,764.00000	1,802,000	4.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		1,370.00000	1,334,000	4.05	0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.29500	0.29500			0.00	0	10,489.00
R202	On	05/05/2011	Bond Future	2.05	Call		43,661.00000	43,661,000		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		44,689.00000	44,689,000		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		42,622.00000	42,622,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
R203	On	05/05/2011	Bond Future			8.56400	8.59600		7.00	0.00	0	516.00
R203	On	05/05/2011	Bond Future	8.25	Call		391.00000	423,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		2,058.00000	1,937,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		458.00000	495,000	6.92	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,882.00000	1,766,000	6.92	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		331.00000	359,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		2,241.00000	2,117,000	6.89	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.71000	8.74400		7.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		513.00000	543,000	6.79	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,999.00000	3,873,000	6.79	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		568.00000	600,000	6.81	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,815.00000	3,691,000	6.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/08/2011	Bond Future	7.95	Call		461.00000	488,000	6.76	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		4,187.00000	4,058,000	6.76	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.86700	8.90300		7.25	0.00	0	1,416.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,464.00000	1,521,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		3,260.00000	3,158,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		1,554.00000	1,614,000	7.17	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		3,125.00000	3,026,000	7.17	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,377.00000	1,432,000	7.12	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		3,398.00000	3,295,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future			9.03500	9.07300		7.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,054.00000	2,120,000	7.14	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		3,430.00000	3,335,000	7.14	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,150.00000	2,218,000	7.16	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		3,311.00000	3,219,000	7.16	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		1,960.00000	2,024,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		3,551.00000	3,454,000	7.12	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.74300	8.76500		8.00	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		576.00000	603,000	7.91	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		2,001.00000	1,911,000	7.91	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		666.00000	696,000	7.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,820.00000	1,733,000	7.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		495.00000	519,000	7.89	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		2,192.00000	2,099,000	7.89	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.88100	8.90400		8.50	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	8.00	Call		450.00000	467,000	8.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		5,259.00000	5,157,000	8.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		499.00000	517,000	8.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		5,034.00000	4,933,000	8.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		405.00000	420,000	8.18	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		5,489.00000	5,385,000	8.18	0.00	0	0.00
R204	On	03/11/2011	Bond Future			9.02400	9.04800		8.50	0.00	0	1,876.00
R204	On	03/11/2011	Bond Future	8.75	Call		1,937.00000	1,982,000	8.39	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		3,438.00000	3,364,000	8.39	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,046.00000	2,093,000	8.41	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		3,293.00000	3,221,000	8.41	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		1,831.00000	1,875,000	8.37	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		3,587.00000	3,511,000	8.37	0.00	0	0.00
R204	On	02/02/2012	Bond Future			9.17200	9.19700		8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		2,587.00000	2,639,000	8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		3,543.00000	3,474,000	8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		2,703.00000	2,757,000	8.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		3,415.00000	3,348,000	8.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		2,475.00000	2,525,000	8.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		3,675.00000	3,605,000	8.48	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.16300	7.19600		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		918.00000	974,000	3.09	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		188.00000	164,000	3.09	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,009.00000	1,067,000	3.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	05/05/2011	Bond Future	7.55	Put		159.00000	137,000	3.10	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		830.00000	883,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		219.00000	193,000	3.07	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.32800	7.36500		3.00	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		395.00000	420,000	2.91	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,200.00000	1,143,000	2.91	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		437.00000	464,000	2.93	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,131.00000	1,077,000	2.93	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		358.00000	382,000	2.90	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,273.00000	1,216,000	2.90	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.51100	7.55200		2.75	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,114.00000	1,159,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		723.00000	687,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,173.00000	1,220,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		683.00000	649,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,057.00000	1,100,000	2.79	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		764.00000	726,000	2.79	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.72700	7.77500		2.75	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,255.00000	1,301,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		860.00000	821,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,307.00000	1,355,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		824.00000	787,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,203.00000	1,249,000	2.79	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		895.00000	857,000	2.79	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			8.82900	8.85600		9.25	0.00	0	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		494.00000	525,000	9.16	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,516.00000	2,396,000	9.16	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		574.00000	609,000	9.18	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		2,309.00000	2,192,000	9.18	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		423.00000	450,000	9.14	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,734.00000	2,609,000	9.14	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.95800	8.98600		9.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		710.00000	741,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		4,832.00000	4,710,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		779.00000	811,000	9.56	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		4,613.00000	4,493,000	9.56	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		647.00000	676,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		5,057.00000	4,934,000	9.52	0.00	0	0.00
R207	On	03/11/2011	Bond Future			9.08500	9.11400		9.50	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		1,894.00000	1,951,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		3,847.00000	3,751,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,004.00000	2,063,000	9.42	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		3,686.00000	3,591,000	9.42	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		1,788.00000	1,843,000	9.37	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		4,014.00000	3,915,000	9.37	0.00	0	0.00
R207	On	02/02/2012	Bond Future			9.21900	9.24900		9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		2,599.00000	2,665,000	9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		3,891.00000	3,802,000	9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		2,718.00000	2,786,000	9.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	9.05	Put		3,749.00000	3,662,000	9.52	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		2,484.00000	2,547,000	9.48	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		4,038.00000	3,947,000	9.48	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.86200	8.88300		10.50	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		492.00000	512,000	10.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,789.00000	2,685,000	10.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		571.00000	595,000	10.42	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,564.00000	2,464,000	10.42	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		420.00000	438,000	10.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		3,023.00000	2,917,000	10.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.97600	8.99800		10.50	0.00	0	120.00
R208	On	04/08/2011	Bond Future	8.25	Call		709.00000	732,000	10.19	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		5,157.00000	5,053,000	10.19	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		779.00000	804,000	10.21	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		4,921.00000	4,819,000	10.21	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		645.00000	666,000	10.17	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		5,401.00000	5,295,000	10.17	0.00	0	0.00
R208	On	03/11/2011	Bond Future			9.09400	9.11700		10.75	0.00	0	5,604.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,006.00000	2,053,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		4,100.00000	4,017,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,122.00000	2,171,000	10.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		3,927.00000	3,846,000	10.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		1,894.00000	1,939,000	10.61	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		4,278.00000	4,194,000	10.61	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			9.21300	9.23800		10.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		2,872.00000	2,931,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		4,189.00000	4,111,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,001.00000	3,061,000	10.63	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		4,039.00000	3,962,000	10.63	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		2,747.00000	2,803,000	10.58	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		4,344.00000	4,263,000	10.58	0.00	0	0.00
R209	On	05/05/2011	Bond Future			9.09200	9.10800		16.25	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		299.00000	307,000	15.91	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		5,123.00000	5,011,000	15.91	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		359.00000	368,000	15.94	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		4,767.00000	4,656,000	15.94	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		248.00000	254,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		5,492.00000	5,377,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			9.17100	9.18800		16.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,070.00000	1,094,000	16.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		6,485.00000	6,383,000	16.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,172.00000	1,198,000	16.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		6,172.00000	6,071,000	16.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		976.00000	998,000	16.08	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		6,810.00000	6,706,000	16.08	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		7,172.00000	7,267,000	17.58	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		896.00000	864,000	17.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future			9.25100	9.26800		17.00	0.00	0	1,033.00

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	8.75	Call		2,212.00000	2,250,000	16.59	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		6,170.00000	6,083,000	16.59	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,350.00000	2,390,000	16.63	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		5,910.00000	5,826,000	16.63	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,081.00000	2,118,000	16.56	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		6,440.00000	6,352,000	16.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.33100	9.34800		16.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,407.00000	3,454,000	16.55	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		5,990.00000	5,914,000	16.55	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,565.00000	3,615,000	16.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		5,767.00000	5,694,000	16.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,252.00000	3,298,000	16.50	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		6,218.00000	6,141,000	16.50	0.00	0	0.00
R211	On	05/05/2011	Bond Future			1.61500	1.61400			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		2,898.00000	2,892,000		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		3,168.00000	3,163,000		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		2,626.00000	2,620,000		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			2.43500	2.41400			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		1,583.00000	1,784,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.30	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	05/05/2011	Bond Future	2.30	Put		1,098.00000	1,298,000		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		2,071.00000	2,272,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			9.14500	9.16100			0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Put		9,734.00000	9,610,000		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		9,279.00000	9,156,000		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		10,192.00000	10,069,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			9.23300	9.25000			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		10,371.00000	10,243,000		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		9,919.00000	9,790,000		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		10,827.00000	10,699,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.32400	9.34100			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		4,590.00000	4,464,000		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		4,187.00000	4,060,000		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		4,997.00000	4,870,000		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			9.41600	9.43400			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		3,276.00000	3,145,000		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		2,889.00000	2,757,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		3,667.00000	3,535,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			14,234.75000	14,408.22000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		9,082.00000	7,348,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		0.00000	1,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		9,082.00000	7,347,000		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		9,082.00000	7,348,000		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			336.18600	335.77500			0.00	0	100.00
TRT1	On	04/08/2011	Index Future			340.81300	340.39600			0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.07940	1.09220		14.31	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		544.00000	467,000	14.31	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		122.00000	173,000	14.31	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		275.00000	236,000	15.48	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		353.00000	442,000	15.48	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		950.00000	841,000	14.01	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		28.00000	47,000	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
YUAN/FOn 19/09/2011 Foreign Exchange Future			1.09890	1.11190		15.33	0.00	0	0.00
YUAN/FOn 19/09/2011 Foreign Exchange Future	1.10	Call		521.00000	473,000	15.33	0.00	0	0.00
YUAN/FOn 19/09/2011 Foreign Exchange Future	1.10	Put		402.00000	484,000	15.33	0.00	0	0.00
YUAN/FOn 19/09/2011 Foreign Exchange Future	1.15	Call		336.00000	307,000	16.38	0.00	0	0.00
YUAN/FOn 19/09/2011 Foreign Exchange Future	1.15	Put		717.00000	818,000	16.38	0.00	0	0.00
YUAN/FOn 19/09/2011 Foreign Exchange Future	1.05	Call		807.00000	729,000	14.51	0.00	0	0.00
YUAN/FOn 19/09/2011 Foreign Exchange Future	1.05	Put		188.00000	240,000	14.51	0.00	0	0.00

Total for Derivatives : **331,686,548.60** **47,027** **765,654.00**

j-Bonds

CGR5 On 23/07/2011 Spot Bond			15.67900	15.67900			0.00	0	0.00
R155 On 31/08/2011 Spot Bond			5.93000	5.95000			0.00	0	0.00
R157 On 15/09/2015 Spot Bond			7.88000	7.90000			0.00	0	0.00
R186 On 21/12/2026 Spot Bond			8.96500	8.98000			0.00	0	0.00
R189 On 31/03/2013 Spot Bond			207.05649	206.99723			0.00	0	0.00
R197 On 07/12/2023 Spot Bond			229.63107	229.71102			0.00	0	0.00
R201 On 21/12/2014 Spot Bond			7.44500	7.46500			0.00	0	0.00
R202 On 07/12/2033 Spot Bond			2.63000	2.63000			0.00	0	0.00
R203 On 15/09/2017 Spot Bond			8.50000	8.53000			0.00	0	0.00
R204 On 21/12/2018 Spot Bond			8.68000	8.70000			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	15/01/2014	Spot Bond			7.10000	7.13000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.77000	8.79500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.81000	8.83000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			9.05500	9.07000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.75000	2.75000			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			2.70000	2.68000			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:										331,686,548.60	47,027	765,654.00