



Daily MTM Report

Daily summary for: 06/01/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 14/03/2011 Foreign Exchange Future			6.82890	6.81060		13.71	59,363,627.70	8,693	273,012.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		6.00000	8,000	19.79	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		1,195.00000	1,179,000	19.79	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		5.00000	7,000	20.04	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		1,244.00000	1,228,000	20.04	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		6.00000	8,000	19.54	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		1,145.00000	1,129,000	19.54	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,691.00000	1,674,000	22.32	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		2.00000	3,000	22.32	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,689.00000	3,671,000	29.60	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	29.60	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		530.00000	515,000	16.24	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		41.00000	44,000	16.24	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,591.00000	1,574,000	21.81	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		2.00000	3,000	21.81	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		712.00000	697,000	17.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		23.00000	26,000	17.26	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		759.00000	744,000	17.51	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		20.00000	23,000	17.51	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		806.00000	791,000	17.76	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		17.00000	20,000	17.76	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		487.00000	472,000	15.99	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		48.00000	51,000	15.99	0.00	0	10,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		363.00000	348,000	15.23	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		74.00000	77,000	15.23	0.00	0	4,780.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		620.00000	605,000	16.75	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		31.00000	34,000	16.75	0.00	0	65.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		403.00000	388,000	15.48	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		64.00000	67,000	15.48	67,000.00	1,000	600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		575.00000	560,000	16.50	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		36.00000	39,000	16.50	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		55.00000	58,000	15.74	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		444.00000	429,000	15.74	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		189.00000	174,000	13.96	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		150.00000	153,000	13.96	153,000.00	1,000	4,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			6.90820	6.88960		14.38	11,094,569.20	1,606	60,257.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		121.00000	118,000	16.89	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		681.00000	660,000	16.89	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		113.00000	110,000	17.12	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		723.00000	702,000	17.12	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		129.00000	126,000	16.67	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	7.40	Put		639.00000	618,000	16.67	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		374.00000	378,000	14.59	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		184.00000	170,000	14.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.01050	6.99150		14.66	5,257,875.00	750	11,973.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		120.00000	117,000	18.44	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,179.00000	1,157,000	18.44	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		115.00000	112,000	18.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,224.00000	1,202,000	18.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		125.00000	123,000	18.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,134.00000	1,113,000	18.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.10020	7.08080		15.13	0.00	0	16.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		333.00000	333,000	15.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		602.00000	583,000	15.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		319.00000	318,000	16.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		638.00000	618,000	16.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		348.00000	348,000	15.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		567.00000	548,000	15.75	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.09640	9.07560		19.50	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,521.00000	1,527,000	19.62	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,645.00000	1,631,000	19.62	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,505.00000	1,512,000	19.68	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,679.00000	1,666,000	19.68	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,536.00000	1,543,000	19.56	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,610.00000	1,597,000	19.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	14/03/2011	Foreign Exchange Future			6.82890	6.81060		13.71	0.00	0	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		9,884.00000	10,164,000	14.72	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		28,824.00000	27,274,000	14.72	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		8,569.00000	8,851,000	14.98	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		32,509.00000	30,961,000	14.98	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		11,380.00000	11,661,000	14.47	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		25,320.00000	23,771,000	14.47	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.90820	6.88960		14.38	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		21,276.00000	21,068,000	15.06	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		37,316.00000	35,248,000	15.06	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		19,780.00000	19,544,000	15.29	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		40,820.00000	38,724,000	15.29	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		22,895.00000	22,722,000	14.83	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		33,935.00000	31,902,000	14.83	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future			10.59910	10.54260		13.14	15,570,077.90	1,469	38,408.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Call		18.00000	21,000	16.22	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Put		1,275.00000	1,222,000	16.22	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Call		16.00000	19,000	16.35	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Put		1,323.00000	1,270,000	16.35	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Call		20.00000	23,000	16.10	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Put		1,227.00000	1,174,000	16.10	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Put		943.00000	894,000	15.32	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Call		36.00000	43,000	15.32	0.00	0	870.00
£ / R On	14/03/2011	Foreign Exchange Future	12.55	Put		2,011.00000	1,956,000	18.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		4.00000	5,000	18.15	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		1,469.00000	1,415,000	16.74	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		12.00000	14,000	16.74	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			10.71130	10.65460		13.68	10,711.30	1	2,060.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		100.00000	109,000	16.14	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		1,295.00000	1,248,000	16.14	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		95.00000	103,000	16.24	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		1,340.00000	1,292,000	16.24	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		105.00000	115,000	16.03	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		1,250.00000	1,204,000	16.03	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			10.85390	10.79780		13.78	0.00	0	2,426.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		280.00000	293,000	14.94	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		982.00000	939,000	14.94	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		269.00000	281,000	15.03	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		1,021.00000	977,000	15.03	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		292.00000	305,000	14.85	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		944.00000	901,000	14.85	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			10.97740	10.92090		14.18	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		366.00000	388,000	15.27	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		1,095.00000	1,061,000	15.27	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		355.00000	375,000	15.35	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		1,134.00000	1,098,000	15.35	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		379.00000	401,000	15.19	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		1,058.00000	1,024,000	15.19	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	14/03/2011			0.08220	0.08190		16.96	822.00	10	741.00
¥ / R	On	14/03/2011		0.09		106.00000	109,000	19.93	0.00	0	0.00
¥ / R	On	14/03/2011		0.09		616.00000	589,000	19.93	0.00	0	0.00
¥ / R	On	14/03/2011		0.10		20.00000	20,000	23.71	0.00	0	0.00
¥ / R	On	14/03/2011		0.10		1,530.00000	1,500,000	23.71	0.00	0	0.00
¥ / R	On	14/03/2011		0.08		554.00000	578,000	16.95	0.00	0	0.00
¥ / R	On	14/03/2011		0.08		64.00000	58,000	16.95	0.00	0	0.00
¥ / R	On	13/06/2011			0.08320	0.08300		20.56	0.00	0	0.00
¥ / R	On	13/06/2011		0.09		331.00000	334,000	18.93	0.00	0	0.00
¥ / R	On	13/06/2011		0.09		531.00000	514,000	18.93	0.00	0	0.00
¥ / R	On	13/06/2011		0.10		125.00000	125,000	21.96	0.00	0	0.00
¥ / R	On	13/06/2011		0.10		1,325.00000	1,305,000	21.96	0.00	0	0.00
¥ / R	On	13/06/2011		0.08		886.00000	900,000	16.71	0.00	0	0.00
¥ / R	On	13/06/2011		0.08		86.00000	80,000	16.71	0.00	0	0.00
€ / R	On	14/03/2011			8.95520	8.95020		11.74	895,520.00	100	19,444.00
€ / R	On	14/03/2011		9.80		19.00000	20,000	14.67	0.00	0	0.00
€ / R	On	14/03/2011		9.80		869.00000	865,000	14.67	0.00	0	0.00
€ / R	On	14/03/2011		9.85		17.00000	18,000	14.84	0.00	0	0.00
€ / R	On	14/03/2011		9.85		917.00000	913,000	14.84	0.00	0	0.00
€ / R	On	14/03/2011		9.75		22.00000	23,000	14.49	0.00	0	0.00
€ / R	On	14/03/2011		9.75		822.00000	818,000	14.49	0.00	0	0.00
€ / R	On	14/03/2011		9.50		592.00000	589,000	13.63	0.00	0	0.00
€ / R	On	14/03/2011		9.50		42.00000	44,000	13.63	0.00	0	10,429.00
€ / R	On	14/03/2011		10.40		1,454.00000	1,450,000	16.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		4.00000	5,000	16.73	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,554.00000	1,549,000	17.08	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		4.00000	4,000	17.08	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		1,159.00000	1,154,000	15.70	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		9.00000	9,000	15.70	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		32.00000	34,000	13.98	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		682.00000	679,000	13.98	0.00	0	3,000.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.05240	9.04860		12.51	0.00	0	5,855.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		109.00000	114,000	15.18	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		860.00000	862,000	15.18	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		103.00000	107,000	15.35	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		904.00000	905,000	15.35	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		116.00000	121,000	15.00	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		817.00000	819,000	15.00	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.17910	9.17710		12.77	0.00	0	2,364.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		239.00000	248,000	14.14	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		712.00000	719,000	14.14	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		228.00000	236,000	14.27	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		751.00000	757,000	14.27	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		251.00000	260,000	14.00	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		674.00000	681,000	14.00	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.29010	9.28940		13.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		312.00000	318,000	14.43	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		823.00000	828,000	14.43	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		300.00000	306,000	14.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		861.00000	866,000	14.55	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		325.00000	331,000	14.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		786.00000	791,000	14.31	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			376.33200	378.04300			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			347.04500	348.42200			142,288,450.00	41	1,123.00
ALBI	On	05/05/2011	Index Future			352.06200	353.45900			0.00	0	2.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.75660	6.73480		9.85	337,830.00	50	7,873.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		133.00000	149,000	10.27	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		98.00000	92,000	10.27	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		111.00000	117,000	9.85	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		126.00000	110,000	9.85	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		166.00000	183,000	10.69	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		81.00000	76,000	10.69	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.75620	6.73400		10.39	0.00	0	875.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		240.00000	251,000	11.00	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		156.00000	145,000	11.00	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		208.00000	218,000	10.70	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		174.00000	162,000	10.70	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		274.00000	286,000	11.30	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		140.00000	130,000	11.30	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.77000	6.74700		10.54	0.00	0	5,790.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		300.00000	312,000	11.04	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		203.00000	192,000	11.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		269.00000	279,000	10.79	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		222.00000	209,000	10.79	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		334.00000	346,000	11.29	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		187.00000	176,000	11.29	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.60260	7.56570		13.17	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		980.00000	1,001,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		714.00000	698,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		959.00000	981,000	12.84	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		743.00000	728,000	12.84	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,001.00000	1,022,000	12.72	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		685.00000	669,000	12.72	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.84850	6.82370		9.70	0.00	0	1,991.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		46.00000	50,000	10.64	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		272.00000	252,000	10.64	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		38.00000	41,000	10.88	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		314.00000	293,000	10.88	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		57.00000	62,000	10.41	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		233.00000	214,000	10.41	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			6.91100	6.88600		10.71	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		192.00000	200,000	10.71	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		206.00000	189,000	10.71	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		172.00000	178,000	10.85	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		236.00000	217,000	10.85	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		214.00000	228,000	10.83	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	13/06/2011	Foreign Exchange Future	6.85	Put		178.00000	167,000	10.83	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.08340	7.06550		14.25	0.00	0	190.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		110.00000	113,000	15.05	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		295.00000	280,000	15.05	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		97.00000	99,000	15.24	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		332.00000	316,000	15.24	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		126.00000	129,000	14.85	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		261.00000	246,000	14.85	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.17260	7.15530		14.67	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		307.00000	312,000	14.67	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		252.00000	239,000	14.67	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		283.00000	287,000	14.67	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		278.00000	264,000	14.67	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		333.00000	339,000	14.67	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		228.00000	216,000	14.67	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			154.12400	154.44800			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			156.22800	156.55700			0.00	0	0.00
GOVI On	03/02/2011	GOVI			347.71300	349.04100			0.00	0	211.00
GOVI On	03/02/2011	GOVI	343.00	Call		60,410.00000	47,130,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.01	Call		60,310.00000	47,030,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.01	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	342.99	Call		60,510.00000	47,230,000		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	03/02/2011	GOVI	342.99	Put		0.00000	0,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI			352.73900	354.08700		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Call		50,870.00000	37,390,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Put		0.00000	0,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Call		50,770.00000	37,290,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Put		0.00000	0,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Call		50,970.00000	37,490,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Put		0.00000	0,000	0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000		0.00	0	0.00
IGOV	On	03/02/2011	Index Future			148.48300	148.48900		0.00	0	6.00
IGOV	On	05/05/2011	Index Future			150.62900	150.63500		0.00	0	0.00
IGOV	On	04/08/2011	Index Future			152.79200	152.79800		0.00	0	0.00
ILBI	On	03/02/2011	Index Future			402.41200	402.42500		0.00	0	370.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	19/01/2011	Jibar Tradeable Future			5.51100	5.50400			0.00	0	7,791.00
JIBAR FOn	16/02/2011	Jibar Tradeable Future			5.46300	5.44100			0.00	0	2,500.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			5.42900	5.40500			0.00	500	6,290.00
JIBAR FOn	20/04/2011	Jibar Tradeable Future			5.39300	5.37100			0.00	0	2.00
JIBAR FOn	18/05/2011	Jibar Tradeable Future			5.39600	5.37600			0.00	0	2,000.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.39600	5.37700			0.00	0	3,790.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.51100	5.49400			0.00	500	15,090.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.76400	5.74600			0.00	0	5,290.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.03600	6.02500			0.00	0	290.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.36600	6.34700			0.00	0	390.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.67300	6.65700			0.00	0	41,490.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			6.90000	6.89000			0.00	0	390.00
JN02	On 03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On 03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
OTH1	On 03/02/2011	Index Future			343.05600	344.68200			0.00	0	3.00
OTH1	On 05/05/2011	Index Future			348.01600	349.66600			0.00	0	0.00
R157	On 03/02/2011	Bond Future			7.27200	7.22200		4.25	0.00	0	7,886.00
R157	On 03/02/2011	Bond Future	7.90	Call		2,970.00000	2,755,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.90	Put		17.00000	23,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Call		3,179.00000	2,962,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Put		12.00000	16,000	4.33	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	03/02/2011	Bond Future	7.85	Call		2,763.00000	2,549,000	4.32	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		25.00000	32,000	4.32	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.37600	7.32200		4.50	0.00	0	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,351.00000	2,188,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		580.00000	642,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,501.00000	2,333,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		525.00000	583,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,205.00000	2,046,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		639.00000	706,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		2,063.00000	1,910,000	4.47	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		703.00000	775,000	4.47	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.49500	7.43700		4.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		1,702.00000	1,580,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,455.00000	1,560,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		1,811.00000	1,684,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,368.00000	1,469,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		1,597.00000	1,479,000	4.10	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,546.00000	1,655,000	4.10	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.23600	8.17200		11.50	0.00	0	25,674.00
R186	On	03/02/2011	Bond Future	9.00	Call		7,985.00000	7,353,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		33.00000	44,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		8,431.00000	7,797,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		24.00000	33,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		7,538.00000	6,910,000	11.87	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	03/02/2011	Bond Future	8.95	Put		44.00000	59,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		4,607.00000	5,168,000	10.86	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		235.00000	153,000	10.86	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.30900	8.24200		11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		6,267.00000	5,777,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		1,380.00000	1,552,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		6,612.00000	6,110,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,260.00000	1,420,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		5,927.00000	5,450,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		1,508.00000	1,693,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		4,539.00000	4,940,000	11.12	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		2,104.00000	1,843,000	11.12	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.38600	8.31700		12.25	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		3,995.00000	3,663,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		4,650.00000	4,987,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		4,239.00000	3,895,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		4,405.00000	4,730,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		3,758.00000	3,438,000	11.77	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		4,905.00000	5,254,000	11.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.10400	7.05900		3.75	0.00	0	489.00
R201	On	03/02/2011	Bond Future	8.00	Call		3,186.00000	3,031,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		2.00000	2,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		3,351.00000	3,196,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1.00000	1,000	3.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/02/2011	Bond Future	7.95	Call		3,020.00000	2,865,000	3.94	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		2.00000	2,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.20700	7.15900		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,169.00000	2,045,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		279.00000	310,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,297.00000	2,170,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		249.00000	277,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,044.00000	1,923,000	3.80	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		312.00000	346,000	3.80	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.33000	7.27700		3.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		1,119.00000	1,039,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,200.00000	1,280,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		1,198.00000	1,114,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,129.00000	1,204,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		1,043.00000	967,000	3.61	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,276.00000	1,359,000	3.61	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.38100	0.38100			0.00	0	3,689.00
R202	On	03/02/2011	Bond Future	3.05	Call		60,494.00000	60,494,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.10	Call		61,341.00000	61,341,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.00	Call		59,639.00000	59,639,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.30400	0.30400			0.00	0	6,500.00

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		43,394.00000	43,394,000		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		44,422.00000	44,422,000		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		42,356.00000	42,356,000		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	03/02/2011	Bond Future			7.88100	7.82200		6.50	0.00	0	1,404.00
R203	On	03/02/2011	Bond Future	8.50	Call		3,447.00000	3,154,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		30.00000	40,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		3,685.00000	3,390,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		22.00000	30,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		3,211.00000	2,921,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		41.00000	54,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Put		385.00000	476,000	6.39	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		1,296.00000	1,084,000	6.39	0.00	0	1,000.00
R203	On	05/05/2011	Bond Future			7.98400	7.92100		7.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		2,545.00000	2,336,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		927.00000	1,031,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		2,710.00000	2,494,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		849.00000	946,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		2,384.00000	2,182,000	6.87	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,010.00000	1,120,000	6.87	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.09700	8.03100		6.75	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		1,992.00000	1,834,000	6.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/08/2011	Bond Future	8.00	Put		2,140.00000	2,297,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		2,116.00000	1,952,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,025.00000	2,176,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		1,872.00000	1,720,000	6.50	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,260.00000	2,423,000	6.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.02300	7.93800		7.75	0.00	0	1,926.00
R204	On	03/02/2011	Bond Future	8.50	Call		3,255.00000	2,800,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		70.00000	105,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		3,514.00000	3,052,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		52.00000	80,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		2,998.00000	2,554,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		91.00000	137,000	7.72	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.12100	8.03200		8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		3,429.00000	3,073,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		846.00000	988,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		3,627.00000	3,262,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		773.00000	906,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		3,235.00000	2,890,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		924.00000	1,077,000	7.97	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.22700	8.13400		8.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		2,046.00000	1,816,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		2,778.00000	3,052,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		2,178.00000	1,938,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		2,636.00000	2,900,000	7.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/08/2011	Bond Future	7.95	Call		1,920.00000	1,698,000	7.81	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,927.00000	3,209,000	7.81	0.00	0	0.00
R206	On	03/02/2011	Bond Future			6.71000	6.65900		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		3,494.00000	3,359,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		0.00000	0,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,622.00000	3,486,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		0.00000	0,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		3,367.00000	3,231,000	3.19	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		0.00000	0,000	3.19	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.80500	6.74900		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,965.00000	1,849,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		149.00000	169,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		2,068.00000	1,949,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		132.00000	150,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,865.00000	1,751,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		168.00000	191,000	3.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.92400	6.86200		2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		1,011.00000	933,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		705.00000	764,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		1,074.00000	994,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		657.00000	715,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		948.00000	874,000	2.74	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		753.00000	816,000	2.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.09100	8.02600		8.75	0.00	0	800.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/02/2011	Bond Future	8.75	Call		4,317.00000	3,933,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		32.00000	43,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		4,595.00000	4,209,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		23.00000	32,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		4,039.00000	3,659,000	8.87	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		42.00000	57,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.18300	8.11500		9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		3,300.00000	3,022,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,048.00000	1,173,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		3,500.00000	3,214,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		961.00000	1,077,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		3,105.00000	2,835,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,142.00000	1,274,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.28200	8.21100		9.25	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		2,680.00000	2,463,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		2,455.00000	2,647,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		2,835.00000	2,611,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		2,323.00000	2,508,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		2,529.00000	2,319,000	8.91	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		2,593.00000	2,792,000	8.91	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.10900	8.03400		9.50	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		4,511.00000	4,045,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		36.00000	52,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		4,804.00000	4,333,000	9.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/02/2011	Bond Future	8.80	Put		27.00000	38,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		4,220.00000	3,759,000	9.64	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		48.00000	69,000	9.64	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.19000	8.11300		10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		3,486.00000	3,152,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,084.00000	1,235,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		3,699.00000	3,355,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		993.00000	1,133,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		3,279.00000	2,955,000	9.97	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,183.00000	1,343,000	9.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.27700	8.19700		10.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		2,880.00000	2,618,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		2,554.00000	2,784,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		3,048.00000	2,777,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		2,415.00000	2,636,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		2,718.00000	2,465,000	9.61	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		2,699.00000	2,938,000	9.61	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.21100	8.14100		15.25	0.00	0	22,596.00
R209	On	03/02/2011	Bond Future	9.00	Call		7,139.00000	6,530,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		27.00000	39,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		7,514.00000	6,902,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		20.00000	28,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		6,763.00000	6,157,000	15.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		37.00000	51,000	15.75	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	05/05/2011	Bond Future			8.26500	8.19300		16.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		4,384.00000	3,966,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		1,748.00000	1,961,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		4,659.00000	4,228,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		1,607.00000	1,807,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		4,116.00000	3,712,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		1,900.00000	2,127,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.32000	8.24700		16.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		4,994.00000	4,606,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		2,836.00000	3,080,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		5,247.00000	4,848,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,674.00000	2,907,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		4,746.00000	4,368,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,007.00000	3,261,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		14,208.00000	13,619,000	17.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		359.00000	402,000	17.50	0.00	0	0.00
R210	On	03/02/2011	Bond Future			0.96200	0.96200			0.00	0	2.00
R210	On	03/02/2011	Bond Future	3.10	Call		32,437.00000	32,437,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.15	Call		33,069.00000	33,069,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.05	Call		31,799.00000	31,799,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future			1.74100	1.74000			0.00	0	589.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/02/2011	Bond Future	2.50	Call		4,297.00000	4,292,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.50	Put		0.00000	1,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.55	Call		4,573.00000	4,567,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.45	Call		4,021.00000	4,015,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future			2.48500	2.48500			0.00	0	2,518.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,856.00000	4,856,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.05	Call		5,313.00000	5,313,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Call		4,396.00000	4,396,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future			8.29400	8.23400			0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.00	Put		2,108.00000	2,637,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.05	Put		1,651.00000	2,180,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	7.95	Put		2,568.00000	3,097,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.35400	8.29200			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		2,608.00000	3,148,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00

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	8.05	Put		2,154.00000	2,693,000		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		3,067.00000	3,606,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.41700	8.35400			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		3,133.00000	3,674,000		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		2,681.00000	3,221,000		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		3,589.00000	4,130,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,216.30000	13,206.06000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		3,939.00000	3,837,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		3,940.00000	3,837,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		3,939.00000	3,837,000	2.00	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			13,369.23000	13,362.50000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		1,375.00000	1,308,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		1,375.00000	1,308,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		1,375.00000	1,308,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1	On	03/02/2011	Index Future			343.59200	344.94800			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			348.28400	349.65700			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.03020	1.03350		13.20	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		177.00000	162,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		342.00000	360,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		74.00000	66,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		739.00000	764,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		433.00000	408,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		98.00000	106,000	13.00	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.04340	1.04700		14.02	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		388.00000	353,000	14.02	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		418.00000	419,000	14.02	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		230.00000	203,000	15.22	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		760.00000	769,000	15.22	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		656.00000	620,000	13.52	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		186.00000	186,000	13.52	0.00	0	0.00
Total for Derivatives :										235,039,483.10	15,720	813,012.00
<u>j-Bonds</u>												
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			5.78000	5.73000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.24000	7.19000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.21500	8.15000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	31/03/2013	Spot Bond			211.57279	211.55301			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			226.90894	226.87939			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.07500	7.03000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.65000	2.65000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			7.85000	7.79000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			7.99500	7.91000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.68500	6.63500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.06500	8.00000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.08500	8.01000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.19500	8.12500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.64000	2.64000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.12000	2.12000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.68000	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:										235,039,483.10	15,720	813,012.00