



Daily MTM Report

Daily summary for: 10/01/2011

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			6.91310	6.86640		14.00	41,298,859.40	5,974	268,822.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		6.00000	6,000	18.49	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		1,140.00000	1,093,000	18.49	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		5.00000	5,000	18.69	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		1,189.00000	1,142,000	18.69	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		7.00000	7,000	18.29	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		1,091.00000	1,044,000	18.29	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,636.00000	1,589,000	20.53	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		2.00000	2,000	20.53	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,634.00000	3,587,000	29.54	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	29.54	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		482.00000	439,000	15.63	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		48.00000	52,000	15.63	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,536.00000	1,489,000	20.12	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		2.00000	2,000	20.12	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		661.00000	615,000	16.45	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		27.00000	28,000	16.45	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		707.00000	661,000	16.65	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		23.00000	24,000	16.65	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		754.00000	708,000	16.86	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		20.00000	21,000	16.86	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		440.00000	397,000	15.43	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		56.00000	60,000	15.43	0.00	0	10,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		321.00000	281,000	14.82	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		87.00000	94,000	14.82	0.00	0	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		570.00000	525,000	16.04	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		36.00000	38,000	16.04	0.00	0	65.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		359.00000	318,000	15.02	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		75.00000	81,000	15.02	0.00	0	600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		526.00000	481,000	15.84	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		42.00000	44,000	15.84	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		65.00000	70,000	15.23	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		399.00000	357,000	15.23	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		157.00000	132,000	14.17	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		173.00000	195,000	14.17	0.00	0	8,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future			6.99380	6.94690		14.77	6,266,444.80	896	59,735.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		131.00000	137,000	16.80	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		634.00000	593,000	16.80	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		123.00000	128,000	17.03	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		676.00000	634,000	17.03	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		140.00000	147,000	16.58	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		593.00000	553,000	16.58	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		409.00000	438,000	14.96	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		162.00000	144,000	14.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.09670	7.04840		14.97	0.00	0	11,973.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		128.00000	132,000	18.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,130.00000	1,085,000	18.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		123.00000	126,000	18.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,175.00000	1,129,000	18.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		134.00000	138,000	18.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,086.00000	1,041,000	18.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.18920	7.13860		15.27	0.00	0	16.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		352.00000	366,000	15.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		563.00000	527,000	15.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		337.00000	350,000	15.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		598.00000	561,000	15.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		368.00000	383,000	15.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		529.00000	494,000	15.58	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.18260	9.13540		19.54	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,561.00000	1,570,000	19.54	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,626.00000	1,587,000	19.54	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,546.00000	1,554,000	19.60	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,661.00000	1,621,000	19.60	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,577.00000	1,587,000	19.50	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,592.00000	1,554,000	19.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	14/03/2011	Foreign Exchange Future			6.91310	6.86640		14.00	0.00	0	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		11,522.00000	12,626,000	14.41	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		24,882.00000	21,316,000	14.41	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		10,004.00000	10,936,000	14.61	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		28,364.00000	24,626,000	14.61	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		13,240.00000	14,538,000	14.20	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		21,600.00000	18,228,000	14.20	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.99380	6.94690		14.77	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		23,141.00000	24,553,000	14.99	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		33,451.00000	30,173,000	14.99	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		21,507.00000	22,792,000	15.22	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		36,817.00000	33,412,000	15.22	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		24,907.00000	26,456,000	14.77	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		30,217.00000	27,076,000	14.77	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future			10.74620	10.64600		13.35	12,454,845.80	1,159	37,714.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Call		24.00000	28,000	16.17	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Put		1,178.00000	1,082,000	16.17	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Call		22.00000	25,000	16.31	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Put		1,226.00000	1,129,000	16.31	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Call		27.00000	31,000	16.04	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Put		1,131.00000	1,035,000	16.04	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Put		853.00000	762,000	15.23	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Call		49.00000	58,000	15.23	0.00	0	870.00
£ / R On	14/03/2011	Foreign Exchange Future	12.55	Put		1,910.00000	1,810,000	18.18	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		6.00000	6,000	18.18	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		1,370.00000	1,273,000	16.71	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		16.00000	19,000	16.71	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			10.86040	10.76030		13.86	0.00	0	2,060.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		121.00000	136,000	16.18	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		1,211.00000	1,126,000	16.18	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		114.00000	129,000	16.30	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		1,254.00000	1,169,000	16.30	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		127.00000	143,000	16.07	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		1,167.00000	1,083,000	16.07	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.00340	10.90180		14.21	0.00	0	2,426.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		319.00000	351,000	15.16	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		917.00000	848,000	15.16	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		306.00000	338,000	15.25	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		954.00000	885,000	15.25	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		332.00000	365,000	15.06	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		880.00000	812,000	15.06	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.12710	11.02400		14.50	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		412.00000	449,000	15.42	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		1,038.00000	972,000	15.42	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		399.00000	435,000	15.50	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		1,075.00000	1,008,000	15.50	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		426.00000	463,000	15.33	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		1,002.00000	936,000	15.33	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			0.08330	0.08260		16.65	833.00	10	751.00
¥ / R	On	14/03/2011	0.09	Call		118.00000	129,000	19.53	0.00	0	0.00
¥ / R	On	14/03/2011	0.09	Put		558.00000	499,000	19.53	0.00	0	0.00
¥ / R	On	14/03/2011	0.10	Call		21.00000	22,000	23.39	0.00	0	0.00
¥ / R	On	14/03/2011	0.10	Put		1,461.00000	1,392,000	23.39	0.00	0	0.00
¥ / R	On	14/03/2011	0.08	Call		610.00000	668,000	17.08	0.00	0	0.00
¥ / R	On	14/03/2011	0.08	Put		50.00000	38,000	17.08	0.00	0	0.00
¥ / R	On	13/06/2011			0.08440	0.08370		20.16	0.00	0	0.00
¥ / R	On	13/06/2011	0.09	Call		354.00000	378,000	18.59	0.00	0	0.00
¥ / R	On	13/06/2011	0.09	Put		484.00000	438,000	18.59	0.00	0	0.00
¥ / R	On	13/06/2011	0.10	Call		132.00000	140,000	21.61	0.00	0	0.00
¥ / R	On	13/06/2011	0.10	Put		1,262.00000	1,200,000	21.61	0.00	0	0.00
¥ / R	On	13/06/2011	0.08	Call		941.00000	999,000	16.54	0.00	0	0.00
¥ / R	On	13/06/2011	0.08	Put		71.00000	59,000	16.54	0.00	0	0.00
€ / R	On	14/03/2011			8.98260	8.90210		12.30	1,347,390.00	150	19,534.00
€ / R	On	14/03/2011	9.80	Call		17.00000	22,000	15.14	0.00	0	0.00
€ / R	On	14/03/2011	9.80	Put		915.00000	839,000	15.14	0.00	0	0.00
€ / R	On	14/03/2011	9.85	Call		15.00000	20,000	15.32	0.00	0	0.00
€ / R	On	14/03/2011	9.85	Put		963.00000	887,000	15.32	0.00	0	0.00
€ / R	On	14/03/2011	9.75	Call		20.00000	25,000	14.96	0.00	0	0.00
€ / R	On	14/03/2011	9.75	Put		868.00000	792,000	14.96	0.00	0	0.00
€ / R	On	14/03/2011	9.50	Put		636.00000	566,000	14.08	0.00	0	0.00
€ / R	On	14/03/2011	9.50	Call		38.00000	49,000	14.08	0.00	0	10,429.00
€ / R	On	14/03/2011	10.40	Put		1,502.00000	1,422,000	17.27	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	17.27	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,601.00000	1,521,000	17.63	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		3.00000	4,000	17.63	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		1,206.00000	1,128,000	16.21	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		8.00000	11,000	16.21	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		29.00000	38,000	14.43	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		727.00000	655,000	14.43	0.00	0	3,000.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.08260	9.00090		12.91	0.00	0	5,855.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		108.00000	123,000	15.47	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		907.00000	840,000	15.47	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		102.00000	116,000	15.65	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		951.00000	883,000	15.65	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		114.00000	130,000	15.29	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		863.00000	797,000	15.29	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.21110	9.12570		13.06	0.00	0	2,364.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		235.00000	261,000	14.30	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		759.00000	700,000	14.30	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		224.00000	249,000	14.44	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		798.00000	738,000	14.44	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		247.00000	274,000	14.17	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		721.00000	663,000	14.17	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.32610	9.23700		13.51	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		307.00000	338,000	14.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		870.00000	812,000	14.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		295.00000	325,000	14.79	0.00	0	0.00

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€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		908.00000	849,000	14.79	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		319.00000	351,000	14.56	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		832.00000	775,000	14.56	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			373.81700	375.95700			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			344.94900	346.83900			0.00	0	1,123.00
ALBI	On	05/05/2011	Index Future			349.93600	351.85300			0.00	0	2.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.79880	6.79670	9.83		0.00	0	7,773.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		177.00000	175,000	10.67	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		80.00000	76,000	10.67	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		143.00000	141,000	10.25	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		96.00000	92,000	10.25	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		213.00000	212,000	11.09	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		66.00000	63,000	11.09	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.79870	6.79670	10.43		0.00	0	875.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		281.00000	280,000	11.31	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		134.00000	131,000	11.31	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		247.00000	246,000	11.01	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		150.00000	147,000	11.01	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		317.00000	316,000	11.60	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		120.00000	117,000	11.60	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.81290	6.80950	10.60		0.00	0	5,790.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		341.00000	342,000	11.32	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		182.00000	179,000	11.32	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		308.00000	308,000	11.08	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		199.00000	195,000	11.08	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		376.00000	377,000	11.55	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		167.00000	164,000	11.55	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.58580	7.60650		13.17	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,002.00000	990,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		696.00000	704,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		981.00000	970,000	12.85	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		725.00000	734,000	12.85	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,023.00000	1,011,000	12.72	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		667.00000	675,000	12.72	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.92150	6.91570		10.60	0.00	0	1,991.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		72.00000	76,000	11.29	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		206.00000	205,000	11.29	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		59.00000	63,000	11.52	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		243.00000	242,000	11.52	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		87.00000	92,000	11.06	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		171.00000	171,000	11.06	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			6.98480	6.98030		11.02	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		246.00000	247,000	11.22	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		166.00000	162,000	11.22	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		218.00000	219,000	11.12	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		188.00000	184,000	11.12	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		276.00000	277,000	11.32	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		146.00000	142,000	11.32	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.11900	7.11210		14.28	0.00	0	190.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		120.00000	119,000	14.90	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		258.00000	250,000	14.90	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		105.00000	104,000	15.10	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		293.00000	285,000	15.10	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		137.00000	137,000	14.69	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		225.00000	218,000	14.69	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.21120	7.20390		14.72	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		329.00000	332,000	14.70	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		225.00000	221,000	14.70	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		303.00000	305,000	14.71	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		249.00000	244,000	14.71	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		357.00000	360,000	14.70	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		203.00000	199,000	14.70	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			153.65600	154.10600			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			155.75400	156.21100			0.00	0	0.00
GOVI On	03/02/2011	GOVI			345.68000	347.52100			0.00	0	211.00
GOVI On	03/02/2011	GOVI	343.00	Call		45,210.00000	26,800,000		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		45,110.00000	26,700,000		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		45,310.00000	26,900,000		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			350.67700	352.54500		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Call	35,450.00000	16,770,000		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	35,350.00000	16,670,000		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	35,550.00000	16,870,000		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			148.51800	148.48800		0.00	0	6.00
IGOV	On	05/05/2011	Index Future			150.66500	150.63400		0.00	0	0.00
IGOV	On	04/08/2011	Index Future			152.82900	152.79700		0.00	0	0.00
ILBI	On	03/02/2011	Index Future			402.41500	402.42800		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			5.53000	5.50300			0.00	0	7,791.00
JIBAR FOn	16/02/2011	Jibar Tradeable Future			5.49000	5.45100			0.00	0	2,500.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			5.46000	5.41900			0.00	0	6,390.00
JIBAR FOn	20/04/2011	Jibar Tradeable Future			5.43000	5.39100			0.00	0	2.00
JIBAR FOn	18/05/2011	Jibar Tradeable Future			5.43000	5.48100			0.00	0	2,000.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.43000	5.48200			0.00	0	3,790.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.55000	5.51000			0.00	0	15,090.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.79000	5.75000			0.00	0	5,290.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.09000	6.03300			0.00	0	290.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.42000	6.36700			0.00	0	390.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.73000	6.68000			0.00	100	41,490.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			6.96000	6.90000			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			340.63200	342.77200			0.00	0	3.00
OTH1	On 05/05/2011	Index Future			345.55600	347.72700			0.00	0	0.00
R157	On 03/02/2011	Bond Future			7.37100	7.27000		4.25	0.00	0	7,886.00
R157	On 03/02/2011	Bond Future	7.90	Call		2,761.00000	2,327,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.90	Put		20.00000	31,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Call		2,969.00000	2,532,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Put		14.00000	22,000	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		2,555.00000	2,126,000	4.32	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		29.00000	45,000	4.32	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.48300	7.37500		4.50	0.00	0	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,186.00000	1,871,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		636.00000	770,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,331.00000	2,007,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		576.00000	701,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,044.00000	1,740,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		699.00000	844,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		1,907.00000	1,614,000	4.47	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		768.00000	924,000	4.47	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.61100	7.49400		4.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		1,578.00000	1,345,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,555.00000	1,779,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		1,683.00000	1,440,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,464.00000	1,678,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		1,478.00000	1,254,000	4.10	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,651.00000	1,884,000	4.10	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.34100	8.24600		11.50	0.00	0	25,674.00
R186	On	03/02/2011	Bond Future	9.00	Call		7,251.00000	6,321,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		43.00000	57,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		7,695.00000	6,761,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		31.00000	42,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		6,808.00000	5,883,000	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		58.00000	77,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		5,249.00000	6,113,000	10.86	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		134.00000	53,000	10.86	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.41700	8.31900		11.75	0.00	0	500.00
R186	On	05/05/2011	Bond Future	8.75	Call		5,695.00000	5,000,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		1,568.00000	1,830,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		6,027.00000	5,314,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,435.00000	1,679,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		5,370.00000	4,694,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		1,711.00000	1,992,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		4,991.00000	5,596,000	11.12	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		1,796.00000	1,444,000	11.12	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.49800	8.39600		12.25	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		3,608.00000	3,141,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		5,028.00000	5,539,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		3,838.00000	3,353,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		4,769.00000	5,262,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		3,385.00000	2,936,000	11.77	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		5,297.00000	5,826,000	11.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.20900	7.10800		3.75	0.00	0	489.00
R201	On	03/02/2011	Bond Future	8.00	Call		3,017.00000	2,671,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		1.00000	2,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		3,182.00000	2,836,000	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		2,851.00000	2,506,000	3.94	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		2.00000	4,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.32100	7.21200		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,029.00000	1,756,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		310.00000	388,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,155.00000	1,874,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		278.00000	348,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,907.00000	1,641,000	3.80	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		347.00000	432,000	3.80	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.45300	7.33500		3.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		1,029.00000	863,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,285.00000	1,474,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		1,104.00000	931,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,209.00000	1,391,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		957.00000	799,000	3.61	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,364.00000	1,561,000	3.61	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.38100	0.38100			0.00	0	3,739.00
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			7.98600	7.88000		6.50	0.00	0	1,404.00
R203	On	03/02/2011	Bond Future	8.50	Call		3,155.00000	2,632,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		36.00000	55,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		3,392.00000	2,864,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		27.00000	40,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		2,921.00000	2,404,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		49.00000	74,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Put		462.00000	649,000	6.39	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		1,075.00000	720,000	6.39	0.00	0	1,000.00
R203	On	05/05/2011	Bond Future			8.09400	7.98300		7.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		2,332.00000	1,979,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,022.00000	1,216,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		2,491.00000	2,125,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		938.00000	1,119,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		2,179.00000	1,837,000	6.87	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,113.00000	1,318,000	6.87	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.21200	8.09600		6.75	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		1,831.00000	1,567,000	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		2,289.00000	2,576,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,949.00000	1,675,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,168.00000	2,445,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		1,717.00000	1,464,000	6.50	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,415.00000	2,713,000	6.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.12700	8.02700		7.75	0.00	0	1,926.00
R204	On	03/02/2011	Bond Future	8.50	Call		2,773.00000	2,244,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		101.00000	145,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		3,025.00000	2,487,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		76.00000	111,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		2,526.00000	2,010,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		132.00000	189,000	7.72	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.23000	8.12500		8.00	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		3,051.00000	2,645,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		988.00000	1,165,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		3,239.00000	2,821,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		905.00000	1,070,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		2,868.00000	2,474,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,077.00000	1,266,000	7.97	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.34100	8.23100		8.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		1,801.00000	1,543,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		3,058.00000	3,392,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		1,923.00000	1,654,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		2,906.00000	3,229,000	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		1,684.00000	1,437,000	7.81	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		3,216.00000	3,561,000	7.81	0.00	0	0.00
R206	On	03/02/2011	Bond Future			6.82600	6.70900		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		3,361.00000	3,051,000	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		3,489.00000	3,178,000	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		3,234.00000	2,923,000	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			6.93400	6.80400		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,849.00000	1,587,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		167.00000	222,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,950.00000	1,683,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		149.00000	198,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,751.00000	1,494,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		189.00000	249,000	3.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.06700	6.92300		2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		932.00000	765,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		761.00000	913,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		993.00000	819,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		712.00000	857,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		873.00000	712,000	2.74	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		813.00000	971,000	2.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.21100	8.11100		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		3,813.00000	3,229,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		44.00000	63,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		4,089.00000	3,499,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		33.00000	46,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		3,540.00000	2,963,000	8.87	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		59.00000	85,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.30700	8.20300		9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		2,938.00000	2,532,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,207.00000	1,412,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		3,127.00000	2,709,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,109.00000	1,301,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		2,753.00000	2,361,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,311.00000	1,529,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.41100	8.30300		9.25	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		2,397.00000	2,085,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		2,702.00000	3,007,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		2,542.00000	2,220,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		2,559.00000	2,854,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		2,255.00000	1,955,000	8.91	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		2,848.00000	3,165,000	8.91	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.23400	8.13400		9.50	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		3,888.00000	3,275,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		55.00000	79,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		4,176.00000	3,556,000	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		42.00000	58,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		3,603.00000	2,998,000	9.64	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		74.00000	105,000	9.64	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.32000	8.21600		10.00	0.00	0	100.00
R208	On	05/05/2011	Bond Future	8.50	Call		3,038.00000	2,611,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,284.00000	1,504,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		3,238.00000	2,796,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,179.00000	1,385,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		2,845.00000	2,432,000	9.97	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,396.00000	1,631,000	9.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.41100	8.30400		10.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		2,529.00000	2,201,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		2,860.00000	3,183,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		2,685.00000	2,344,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		2,709.00000	3,020,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		2,379.00000	2,062,000	9.61	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		3,018.00000	3,352,000	9.61	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.31100	8.22100		15.25	0.00	0	22,596.00
R209	On	03/02/2011	Bond Future	9.00	Call		6,440.00000	5,666,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		37.00000	48,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		6,813.00000	6,035,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		27.00000	34,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		6,067.00000	5,296,000	15.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		49.00000	63,000	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			8.36700	8.27400		16.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		3,906.00000	3,387,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		1,979.00000	2,262,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		4,166.00000	3,629,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		1,823.00000	2,088,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		3,653.00000	3,152,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,146.00000	2,447,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.42500	8.33000		16.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		4,546.00000	4,060,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,106.00000	3,430,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		4,787.00000	4,287,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,932.00000	3,242,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		4,311.00000	3,839,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,290.00000	3,628,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		13,536.00000	12,783,000	17.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		405.00000	462,000	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			1.72300	1.72200			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		4,402.00000	4,396,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.55	Call		4,677.00000	4,671,000		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		4,125.00000	4,119,000		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			2.49600	2.49500			0.00	0	2,518.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,759.00000	4,750,000		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		5,217.00000	5,207,000		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		4,300.00000	4,290,000		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			8.39300	8.30900			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		2,768.00000	3,499,000		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		2,312.00000	3,042,000		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		3,229.00000	3,959,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.45600	8.36900			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		3,277.00000	4,024,000		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		2,823.00000	3,569,000		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		3,736.00000	4,482,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.52200	8.43300			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		3,811.00000	4,564,000		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		3,358.00000	4,111,000		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		4,267.00000	5,020,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,327.71000	13,225.18000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		0.00000	3,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		3,748.00000	2,726,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		0.00000	3,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		3,748.00000	2,726,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		0.00000	3,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		3,748.00000	2,726,000	2.00	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			13,486.44000	13,382.54000			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		1,175.00000	136,000		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		1,175.00000	136,000		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		1,175.00000	136,000		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			341.61000	343.41600			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			346.27600	348.10600			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.04120	1.03580		13.24	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		183.00000	201,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		325.00000	289,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		75.00000	69,000	15.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		717.00000	657,000	15.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		447.00000	485,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		89.00000	73,000	13.00	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.05490	1.04930		14.06	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		389.00000	408,000	14.06	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		396.00000	359,000	14.06	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		228.00000	236,000	15.19	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		735.00000	687,000	15.19	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		667.00000	704,000	13.74	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		174.00000	155,000	13.74	0.00	0	0.00
Total for Derivatives :										61,368,373.00	8,289	811,456.00
<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			5.88500	5.78000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.34000	7.24000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.32000	8.22500			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			211.61237	211.59258			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			226.96804	226.93849			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.18000	7.08000			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			7.95500	7.85000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.10000	8.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.80000	6.68500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.18500	8.08500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.21000	8.11000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.29500	8.20500			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			2.10000	2.10000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.69000	2.69000			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:										61,368,373.00	8,289	811,456.00