



# Daily MTM Report

Daily summary for: 31/12/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 14/03/2011 Foreign Exchange Future			6.70950	6.71070		13.62	81,580,810.50	12,159	277,892.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		9.00000	10,000	21.59	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		1,298.00000	1,301,000	21.59	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		8.00000	9,000	21.90	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		1,347.00000	1,350,000	21.90	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		10.00000	10,000	21.29	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		1,249.00000	1,251,000	21.29	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,793.00000	1,796,000	24.66	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		4.00000	5,000	24.66	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,789.00000	3,791,000	29.70	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	29.70	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		627.00000	629,000	17.30	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		38.00000	38,000	17.30	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,694.00000	1,696,000	24.05	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		5.00000	5,000	24.05	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		813.00000	815,000	18.52	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		24.00000	24,000	18.52	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		860.00000	863,000	18.83	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		21.00000	22,000	18.83	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		908.00000	911,000	19.14	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		19.00000	20,000	19.14	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		581.00000	584,000	16.99	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		42.00000	43,000	16.99	0.00	0	10,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		450.00000	452,000	16.07	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		61.00000	61,000	16.07	0.00	0	4,780.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		719.00000	721,000	17.91	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		30.00000	30,000	17.91	0.00	0	65.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		493.00000	495,000	16.38	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		54.00000	54,000	16.38	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		672.00000	675,000	17.60	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		33.00000	34,000	17.60	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		48.00000	48,000	16.68	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		537.00000	539,000	16.68	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		254.00000	255,000	14.54	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		115.00000	114,000	14.54	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			6.79590	6.79740		14.48	1,617,424.20	238	59,744.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		105.00000	104,000	17.59	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		758.00000	758,000	17.59	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		98.00000	98,000	17.83	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		801.00000	802,000	17.83	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		112.00000	111,000	17.35	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		715.00000	715,000	17.35	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		316.00000	314,000	14.60	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		219.00000	218,000	14.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			6.88640	6.88900		14.72	0.00	0	9,809.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		106.00000	106,000	19.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,267.00000	1,270,000	19.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		101.00000	102,000	19.24	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,312.00000	1,316,000	19.24	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		110.00000	111,000	18.86	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,221.00000	1,225,000	18.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.97220	6.97480		15.08	0.00	0	16.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		295.00000	295,000	16.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		670.00000	673,000	16.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		283.00000	283,000	16.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		708.00000	711,000	16.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		309.00000	308,000	16.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		634.00000	636,000	16.22	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			8.96830	8.96830		19.45	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,465.00000	1,469,000	19.77	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,697.00000	1,701,000	19.77	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,450.00000	1,454,000	19.83	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,732.00000	1,736,000	19.83	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,480.00000	1,483,000	19.70	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,662.00000	1,665,000	19.70	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			6.70950	6.71070		13.62	0.00	0	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		7,840.00000	7,818,000	15.46	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		36,770.00000	36,868,000	15.46	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		6,908.00000	6,899,000	15.76	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		40,838.00000	40,949,000	15.76	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		8,905.00000	8,869,000	15.15	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		32,835.00000	32,919,000	15.15	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.79590	6.79740		14.48	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		18,141.00000	18,049,000	15.67	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		43,401.00000	43,459,000	15.67	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		16,878.00000	16,800,000	15.91	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		47,138.00000	47,210,000	15.91	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		19,512.00000	19,407,000	15.43	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		39,772.00000	39,817,000	15.43	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future			10.39250	10.36460		12.63	550,802.50	53	45,363.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Call		13.00000	14,000	16.36	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Put		1,448.00000	1,422,000	16.36	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Call		12.00000	12,000	16.49	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Put		1,497.00000	1,470,000	16.49	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Call		14.00000	15,000	16.22	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Put		1,399.00000	1,373,000	16.22	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Put		1,111.00000	1,085,000	15.42	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Call		26.00000	27,000	15.42	0.00	0	870.00
£ / R On	14/03/2011	Foreign Exchange Future	12.55	Put		2,188.00000	2,161,000	18.37	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		3.00000	3,000	18.37	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		1,644.00000	1,617,000	16.89	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		9.00000	9,000	16.89	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			10.51620	10.48860		13.33	0.00	0	2,059.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		85.00000	87,000	16.45	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		1,446.00000	1,421,000	16.45	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		80.00000	83,000	16.57	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		1,491.00000	1,467,000	16.57	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		89.00000	92,000	16.34	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		1,400.00000	1,376,000	16.34	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			10.64390	10.61690		13.78	0.00	0	2,406.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		239.00000	245,000	15.37	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,122.00000	1,101,000	15.37	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		230.00000	235,000	15.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		1,163.00000	1,141,000	15.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		249.00000	255,000	15.28	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		1,082.00000	1,061,000	15.28	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			10.76290	10.73560		13.98	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		323.00000	326,000	15.49	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		1,237.00000	1,213,000	15.49	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		313.00000	316,000	15.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		1,277.00000	1,253,000	15.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		333.00000	337,000	15.40	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		1,197.00000	1,174,000	15.40	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			0.08250	0.08210		16.94	0.00	0	731.00
¥ / R	On	14/03/2011		0.09		118.00000	127,000	19.87	0.00	0	0.00
¥ / R	On	14/03/2011		0.09		608.00000	577,000	19.87	0.00	0	0.00
¥ / R	On	14/03/2011		0.10		24.00000	26,000	23.60	0.00	0	0.00
¥ / R	On	14/03/2011		0.10		1,514.00000	1,476,000	23.60	0.00	0	0.00
¥ / R	On	14/03/2011		0.08		576.00000	608,000	16.82	0.00	0	0.00
¥ / R	On	14/03/2011		0.08		66.00000	58,000	16.82	0.00	0	0.00
¥ / R	On	13/06/2011			0.08370	0.08330		20.51	0.00	0	0.00
¥ / R	On	13/06/2011		0.09		347.00000	364,000	18.91	0.00	0	0.00
¥ / R	On	13/06/2011		0.09		517.00000	494,000	18.91	0.00	0	0.00
¥ / R	On	13/06/2011		0.10		133.00000	140,000	21.89	0.00	0	0.00
¥ / R	On	13/06/2011		0.10		1,303.00000	1,270,000	21.89	0.00	0	0.00
¥ / R	On	13/06/2011		0.08		914.00000	947,000	16.72	0.00	0	0.00
¥ / R	On	13/06/2011		0.08		84.00000	77,000	16.72	0.00	0	0.00
€ / R	On	14/03/2011			8.96400	8.92620		11.19	89,640.00	10	18,024.00
€ / R	On	14/03/2011		9.80		19.00000	21,000	14.08	0.00	0	0.00
€ / R	On	14/03/2011		9.80		893.00000	857,000	14.08	0.00	0	0.00
€ / R	On	14/03/2011		9.85		17.00000	18,000	14.25	0.00	0	0.00
€ / R	On	14/03/2011		9.85		941.00000	904,000	14.25	0.00	0	0.00
€ / R	On	14/03/2011		9.75		21.00000	24,000	13.91	0.00	0	0.00
€ / R	On	14/03/2011		9.75		845.00000	810,000	13.91	0.00	0	0.00
€ / R	On	14/03/2011		9.50		615.00000	581,000	13.06	0.00	0	0.00
€ / R	On	14/03/2011		9.50		41.00000	45,000	13.06	0.00	0	10,429.00
€ / R	On	14/03/2011		10.40		1,479.00000	1,441,000	16.12	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		5.00000	5,000	16.12	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,578.00000	1,540,000	16.46	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		4.00000	4,000	16.46	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		1,183.00000	1,146,000	15.10	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		9.00000	10,000	15.10	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		32.00000	35,000	13.40	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		706.00000	671,000	13.40	0.00	0	3,000.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.07550	9.03770		12.13	589,907.50	65	5,855.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		111.00000	118,000	14.80	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		873.00000	843,000	14.80	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		104.00000	111,000	14.98	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		916.00000	886,000	14.98	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		117.00000	125,000	14.63	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		829.00000	800,000	14.63	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.19180	9.15530		12.51	0.00	0	2,364.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		236.00000	246,000	13.75	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		731.00000	704,000	13.75	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		224.00000	234,000	13.88	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		769.00000	742,000	13.88	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		247.00000	258,000	13.61	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		692.00000	666,000	13.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.30270	9.26580		12.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		307.00000	318,000	14.16	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		841.00000	815,000	14.16	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		295.00000	306,000	14.27	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	19/12/2011	Foreign Exchange Future	9.85	Put		879.00000	853,000	14.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		319.00000	331,000	14.04	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		803.00000	778,000	14.04	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			375.04300	374.60200			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			345.62200	345.27200			0.00	0	1,164.00
ALBI	On	05/05/2011	Index Future			350.68700	350.33100			0.00	0	2.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.77410	6.74810	9.89		0.00	0	7,893.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		150.00000	164,000	10.30	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		102.00000	90,000	10.30	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		119.00000	132,000	9.89	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		121.00000	108,000	9.89	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		184.00000	200,000	10.71	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		86.00000	76,000	10.71	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.78090	6.75510	10.50		0.00	0	925.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		261.00000	276,000	11.34	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		156.00000	145,000	11.34	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		229.00000	242,000	11.06	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		174.00000	161,000	11.06	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		295.00000	311,000	11.62	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		140.00000	130,000	11.62	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.78300	6.75870	10.65		0.00	0	5,790.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		315.00000	329,000	11.34	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		206.00000	196,000	11.34	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		284.00000	297,000	11.11	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		225.00000	214,000	11.11	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		348.00000	363,000	11.56	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		189.00000	180,000	11.56	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.59430	7.54830		13.14	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		973.00000	997,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		725.00000	703,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		952.00000	977,000	12.84	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		754.00000	733,000	12.84	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		994.00000	1,019,000	12.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		696.00000	675,000	12.71	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.77840	6.70250		8.93	0.00	0	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		22.00000	36,000	10.43	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		370.00000	308,000	10.43	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		18.00000	29,000	10.68	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		416.00000	351,000	10.68	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		28.00000	44,000	10.18	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		326.00000	266,000	10.18	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			6.84800	6.77260		10.90	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		147.00000	178,000	11.05	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		274.00000	230,000	11.05	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		131.00000	160,000	11.20	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		308.00000	262,000	11.20	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		165.00000	199,000	10.90	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		242.00000	201,000	10.90	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.16650	7.15000		14.44	0.00	0	40.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		145.00000	152,000	14.82	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		245.00000	236,000	14.82	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		128.00000	134,000	15.00	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		278.00000	268,000	15.00	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		164.00000	171,000	14.63	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		214.00000	205,000	14.63	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.26780	7.25100		14.81	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		365.00000	374,000	14.72	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		214.00000	206,000	14.72	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		338.00000	347,000	14.75	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		237.00000	229,000	14.75	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		393.00000	403,000	14.69	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		192.00000	185,000	14.69	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			153.69900	153.58000			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			155.79600	155.67500			0.00	0	0.00
GOVI On	03/02/2011	GOVI			346.37300	346.02500			0.00	0	211.00
GOVI On	03/02/2011	GOVI	343.00	Call		30,250.00000	33,730,000		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		30,150.00000	33,630,000		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		30,350.00000	33,830,000		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			351.44900	351.09500		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Call	20,950.00000	24,490,000		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	20,850.00000	24,390,000		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	21,050.00000	24,590,000		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			148.41400	148.42400		0.00	0	6.00
IGOV	On	05/05/2011	Index Future			150.58900	150.59900		0.00	0	0.00
IGOV	On	04/08/2011	Index Future			152.76400	152.77400		0.00	0	0.00
ILBI	On	03/02/2011	Index Future			402.68300	402.18600		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			5.50700	5.51200			0.00	0	5,291.00
JIBAR FOn	16/02/2011	Jibar Tradeable Future			5.46500	5.46800			0.00	0	2,500.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			5.45000	5.45000			0.00	0	5,790.00
JIBAR FOn	20/04/2011	Jibar Tradeable Future			5.45700	5.45000			0.00	0	2.00
JIBAR FOn	18/05/2011	Jibar Tradeable Future			5.46100	5.45500			0.00	0	1.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.46200	5.46000			0.00	0	4,790.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.60500	5.61100			0.00	0	14,490.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.86200	5.87200			0.00	0	5,290.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.14100	6.15100			0.00	0	290.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.46300	6.47700			0.00	0	390.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.76700	6.78400			0.00	0	41,390.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			7.10000	7.15000			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			341.19500	340.83500			0.00	0	3.00
OTH1	On 05/05/2011	Index Future			346.19500	345.83000			0.00	0	0.00
R157	On 03/02/2011	Bond Future			7.34800	7.36500		4.25	0.00	0	7,886.00
R157	On 03/02/2011	Bond Future	7.90	Call		2,391.00000	2,456,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.90	Put		69.00000	59,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Call		2,589.00000	2,656,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Put		53.00000	45,000	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		2,197.00000	2,260,000	4.32	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		89.00000	78,000	4.32	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.45200	7.47000		4.50	0.00	0	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		1,961.00000	2,004,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		806.00000	775,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,096.00000	2,142,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		736.00000	708,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		1,829.00000	1,871,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		879.00000	847,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		1,702.00000	1,742,000	4.47	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		958.00000	923,000	4.47	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.57500	7.59400		4.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		1,417.00000	1,448,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,784.00000	1,741,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		1,513.00000	1,546,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,685.00000	1,644,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		1,324.00000	1,354,000	4.10	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,887.00000	1,843,000	4.10	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.31600	8.33200		11.50	0.00	0	25,674.00
R186	On	03/02/2011	Bond Future	9.00	Call		6,488.00000	6,628,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		135.00000	117,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		6,915.00000	7,058,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		107.00000	92,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		6,065.00000	6,201,000	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		170.00000	148,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		6,110.00000	5,956,000	10.86	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		139.00000	143,000	10.86	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.38900	8.40500		11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		5,214.00000	5,307,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		1,928.00000	1,865,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		5,528.00000	5,623,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,777.00000	1,716,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		4,908.00000	4,997,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,090.00000	2,023,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		5,643.00000	5,526,000	11.12	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		1,607.00000	1,646,000	11.12	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.46800	8.48500		12.25	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		3,303.00000	3,365,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		5,577.00000	5,477,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		3,519.00000	3,583,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		5,304.00000	5,205,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		3,095.00000	3,153,000	11.77	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		5,861.00000	5,757,000	11.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.13300	7.15000		3.75	0.00	0	489.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,877.00000	2,934,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		6.00000	4,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		3,041.00000	3,098,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		4.00000	3,000	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		2,713.00000	2,770,000	3.94	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		8.00000	7,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.23300	7.25100		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,958.00000	1,998,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		365.00000	347,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,079.00000	2,121,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		328.00000	312,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,839.00000	1,879,000	3.80	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		404.00000	386,000	3.80	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.35500	7.37400		3.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		996.00000	1,020,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,370.00000	1,336,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		1,069.00000	1,094,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,292.00000	1,260,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		927.00000	949,000	3.61	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,452.00000	1,417,000	3.61	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.38000	0.37900			0.00	0	3,689.00
R202	On	03/02/2011	Bond Future	3.05	Call		60,553.00000	60,524,000		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		61,400.00000	61,371,000		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		59,698.00000	59,668,000		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			0.30100	0.30100			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		43,483.00000	43,483,000		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		44,511.00000	44,511,000		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		42,444.00000	42,444,000		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			7.94800	7.96400		6.50	0.00	0	1,404.00
R203	On	03/02/2011	Bond Future	8.50	Call		2,792.00000	2,861,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		103.00000	90,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		3,016.00000	3,087,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		80.00000	70,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		2,572.00000	2,638,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		130.00000	114,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Put		738.00000	689,000	6.39	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		921.00000	954,000	6.39	0.00	0	1,000.00
R203	On	05/05/2011	Bond Future			8.05000	8.06700		7.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		2,129.00000	2,172,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,233.00000	1,193,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		2,277.00000	2,323,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,138.00000	1,101,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		1,985.00000	2,027,000	6.87	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,333.00000	1,291,000	6.87	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.16400	8.18300		6.75	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		1,680.00000	1,715,000	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		2,552.00000	2,497,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,791.00000	1,828,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,424.00000	2,371,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		1,573.00000	1,607,000	6.50	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,684.00000	2,628,000	6.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.06900	8.09000		7.75	0.00	0	1,926.00
R204	On	03/02/2011	Bond Future	8.50	Call		2,521.00000	2,615,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		211.00000	184,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,757.00000	2,854,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		169.00000	146,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		2,292.00000	2,381,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		260.00000	228,000	7.72	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.16500	8.18700		8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		2,878.00000	2,951,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,160.00000	1,111,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		3,058.00000	3,134,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,069.00000	1,023,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		2,703.00000	2,774,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,257.00000	1,206,000	7.97	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.27100	8.29500		8.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		1,701.00000	1,749,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		3,303.00000	3,222,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		1,817.00000	1,867,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		3,145.00000	3,066,000	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		1,589.00000	1,635,000	7.81	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		3,466.00000	3,383,000	7.81	0.00	0	0.00
R206	On	03/02/2011	Bond Future			6.75900	6.78000		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		3,173.00000	3,229,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		0.00000	1,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,300.00000	3,356,000	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		3,045.00000	3,101,000	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			6.85100	6.87500		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,725.00000	1,769,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		216.00000	202,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,821.00000	1,867,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		193.00000	180,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,630.00000	1,674,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		241.00000	226,000	3.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.97100	6.99800		2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		862.00000	890,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		858.00000	826,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		919.00000	949,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		804.00000	774,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		805.00000	833,000	2.74	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		911.00000	880,000	2.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.15100	8.16800		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		3,533.00000	3,621,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		108.00000	94,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		3,797.00000	3,887,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		85.00000	73,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		3,273.00000	3,358,000	8.87	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		136.00000	119,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.24200	8.25900		9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		2,791.00000	2,845,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,389.00000	1,344,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		2,972.00000	3,029,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,283.00000	1,240,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		2,614.00000	2,667,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,501.00000	1,454,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.34200	8.36000		9.25	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		2,287.00000	2,330,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		2,918.00000	2,858,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		2,427.00000	2,472,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		2,771.00000	2,713,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		2,151.00000	2,192,000	8.91	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		3,071.00000	3,009,000	8.91	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.16900	8.19000		9.50	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		3,605.00000	3,720,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		130.00000	111,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		3,880.00000	3,998,000	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		103.00000	87,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		3,335.00000	3,446,000	9.64	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		163.00000	140,000	9.64	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.25000	8.27200		10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		2,883.00000	2,960,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,478.00000	1,418,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		3,074.00000	3,154,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,365.00000	1,308,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		2,698.00000	2,772,000	9.97	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,599.00000	1,536,000	9.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.33800	8.36000		10.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		2,414.00000	2,472,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		3,086.00000	3,010,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		2,564.00000	2,624,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		2,930.00000	2,856,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		2,270.00000	2,325,000	9.61	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		3,250.00000	3,171,000	9.61	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.29500	8.31100		15.25	0.00	0	22,599.00
R209	On	03/02/2011	Bond Future	9.00	Call		5,736.00000	5,859,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		118.00000	102,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		6,094.00000	6,220,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		93.00000	81,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		5,380.00000	5,500,000	15.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		147.00000	129,000	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			8.34800	8.36500		16.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		3,525.00000	3,599,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,383.00000	2,312,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		3,767.00000	3,844,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,209.00000	2,140,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		3,291.00000	3,361,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,569.00000	2,493,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.40600	8.42200		16.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		4,172.00000	4,239,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,517.00000	3,448,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		4,400.00000	4,468,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,329.00000	3,262,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		3,950.00000	4,014,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,714.00000	3,642,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		12,852.00000	12,971,000	17.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		505.00000	489,000	17.50	0.00	0	0.00
R210	On	03/02/2011	Bond Future			0.96000	0.96000			0.00	0	2.00
R210	On	03/02/2011	Bond Future	3.10	Call		32,473.00000	32,473,000		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		33,105.00000	33,105,000		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		31,835.00000	31,835,000		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			1.73500	1.73400			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		4,332.00000	4,326,000		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		4,608.00000	4,602,000		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		4,056.00000	4,050,000		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			2.48300	2.48200			0.00	0	2,518.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,885.00000	4,876,000		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		5,343.00000	5,333,000		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		4,426.00000	4,416,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Put		1.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future			8.39800	8.38900			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		3,464.00000	3,542,000		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		3,007.00000	3,085,000		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		3,924.00000	4,002,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.45900	8.44900			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		3,964.00000	4,050,000		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		3,510.00000	3,595,000		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		4,423.00000	4,508,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.52500	8.51500			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		4,505.00000	4,589,000		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		4,052.00000	4,137,000		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		4,961.00000	5,045,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,133.60000	13,096.59000		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		5,034.00000	4,664,000	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		5,034.00000	4,664,000	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		5,034.00000	4,664,000	2.00	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			13,306.89000	13,269.70000			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		2,303.00000	1,931,000		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		2,303.00000	1,931,000		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		2,303.00000	1,931,000		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			342.24700	341.82300			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			346.91600	346.48600			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.01770	1.01640		13.10	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		126.00000	128,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		462.00000	451,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		53.00000	53,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		889.00000	876,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		326.00000	333,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		162.00000	156,000	13.00	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.03240	1.03100		14.57	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		321.00000	323,000	14.57	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		511.00000	499,000	14.57	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		192.00000	193,000	15.92	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		882.00000	869,000	15.92	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		549.00000	556,000	13.67	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		239.00000	232,000	13.67	0.00	0	0.00
<b>Total for Derivatives :</b>										<b>84,428,584.70</b>	<b>12,525</b>	<b>814,684.00</b>
<b><u>j-Bonds</u></b>												
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			5.85000	5.86000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.31000	7.32500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.29000	8.30500			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			211.45412	211.43434			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			226.29004	226.26044			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.10000	7.11500			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			7.91000	7.92500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.03500	8.05500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.73000	6.75000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.12000	8.13500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.14000	8.16000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.27500	8.29000			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
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>										<b>84,428,584.70</b>	<b>12,525</b>	<b>814,684.00</b>