



Daily MTM Report

Daily summary for: 15/12/2010

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			6.89800	6.91550		14.26	22,087,396.00	3,202	273,131.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		28.00000	26,000	20.99	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		1,113.00000	1,128,000	20.99	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		26.00000	25,000	21.30	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		1,161.00000	1,177,000	21.30	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		30.00000	28,000	20.69	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		1,065.00000	1,080,000	20.69	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,600.00000	1,616,000	24.06	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		15.00000	14,000	24.06	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,585.00000	3,602,000	27.59	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	27.59	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		476.00000	488,000	16.71	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		91.00000	86,000	16.71	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,502.00000	1,518,000	23.44	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		17.00000	16,000	23.44	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		648.00000	661,000	17.93	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		63.00000	59,000	17.93	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		693.00000	706,000	18.24	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		58.00000	54,000	18.24	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		738.00000	751,000	18.54	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		53.00000	49,000	18.54	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		435.00000	446,000	16.40	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		100.00000	94,000	16.40	0.00	0	10,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		320.00000	329,000	15.48	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		135.00000	127,000	15.48	0.00	0	4,780.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		561.00000	573,000	17.32	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		76.00000	71,000	17.32	0.00	0	65.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		357.00000	367,000	15.79	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		122.00000	115,000	15.79	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		518.00000	530,000	17.01	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		83.00000	78,000	17.01	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		111.00000	104,000	16.10	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		396.00000	406,000	16.10	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		166.00000	171,000	14.37	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		231.00000	219,000	14.37	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			6.98430	7.00300		14.80	174,607.50	25	56,043.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		162.00000	156,000	16.79	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		609.00000	622,000	16.79	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		152.00000	147,000	17.01	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		649.00000	663,000	17.01	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		173.00000	166,000	16.57	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		570.00000	582,000	16.57	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		467.00000	452,000	15.05	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		164.00000	168,000	15.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.07730	7.09590		14.93	0.00	0	9,719.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		146.00000	143,000	18.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,100.00000	1,116,000	18.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		140.00000	137,000	18.47	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,144.00000	1,160,000	18.47	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		153.00000	149,000	18.11	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,057.00000	1,072,000	18.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.16550	7.18360		15.26	0.00	0	16.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		383.00000	375,000	15.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		549.00000	560,000	15.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		367.00000	360,000	16.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		583.00000	595,000	16.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		400.00000	392,000	15.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		516.00000	527,000	15.73	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.13840	9.15420		19.50	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,563.00000	1,557,000	19.56	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,609.00000	1,619,000	19.56	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,547.00000	1,541,000	19.62	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,643.00000	1,653,000	19.62	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,578.00000	1,572,000	19.50	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,574.00000	1,584,000	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			6.89800	6.91550		14.26	0.00	0	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		16,568.00000	15,657,000	14.87	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		25,018.00000	25,857,000	14.87	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		14,966.00000	14,121,000	15.18	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		28,416.00000	29,321,000	15.18	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		18,349.00000	17,369,000	14.56	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		21,799.00000	22,569,000	14.56	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.98430	7.00300		14.80	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		27,342.00000	26,351,000	15.02	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		32,042.00000	32,921,000	15.02	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		25,566.00000	24,629,000	15.24	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		35,266.00000	36,199,000	15.24	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		29,250.00000	28,204,000	14.80	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		28,950.00000	29,774,000	14.80	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future			10.77310	10.89250		13.12	13,240,139.90	1,229	36,123.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Call		62.00000	48,000	15.33	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Put		970.00000	1,075,000	15.33	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Call		57.00000	44,000	15.44	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Put		1,015.00000	1,121,000	15.44	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Call		68.00000	52,000	15.23	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Put		926.00000	1,029,000	15.23	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Put		672.00000	766,000	14.60	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Call		114.00000	89,000	14.60	0.00	0	870.00
£ / R On	14/03/2011	Foreign Exchange Future	12.55	Put		1,675.00000	1,790,000	16.91	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		17.00000	13,000	16.91	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		1,152.00000	1,260,000	15.75	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		44.00000	33,000	15.75	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			10.89850	11.01990			1,177,038.00	108	1,997.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		191.00000	164,000	15.81	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		1,021.00000	1,116,000	15.81	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		182.00000	157,000	15.92	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		1,062.00000	1,159,000	15.92	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		200.00000	172,000	15.71	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		980.00000	1,074,000	15.71	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.03160	11.15320			0.00	0	2,355.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		420.00000	375,000	14.79	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		767.00000	843,000	14.79	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		404.00000	361,000	14.88	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		801.00000	879,000	14.88	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		436.00000	390,000	14.71	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		733.00000	808,000	14.71	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.15500	11.27650			0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		518.00000	472,000	15.12	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		892.00000	967,000	15.12	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		502.00000	457,000	15.20	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		926.00000	1,002,000	15.20	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		534.00000	486,000	15.05	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		858.00000	931,000	15.05	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			0.08230	0.08290		17.79	1,646.00	20	731.00
¥ / R	On	14/03/2011	0.09	Call		176.00000	157,000	20.51	0.00	0	0.00
¥ / R	On	14/03/2011	0.09	Put		586.00000	627,000	20.51	0.00	0	0.00
¥ / R	On	14/03/2011	0.10	Call		46.00000	40,000	23.95	0.00	0	0.00
¥ / R	On	14/03/2011	0.10	Put		1,456.00000	1,510,000	23.95	0.00	0	0.00
¥ / R	On	14/03/2011	0.08	Call		664.00000	616,000	17.38	0.00	0	0.00
¥ / R	On	14/03/2011	0.08	Put		74.00000	86,000	17.38	0.00	0	0.00
¥ / R	On	13/06/2011			0.08350	0.08410		21.14	0.00	0	0.00
¥ / R	On	13/06/2011	0.09	Call		422.00000	394,000	19.71	0.00	0	0.00
¥ / R	On	13/06/2011	0.09	Put		512.00000	544,000	19.71	0.00	0	0.00
¥ / R	On	13/06/2011	0.10	Call		175.00000	162,000	22.39	0.00	0	0.00
¥ / R	On	13/06/2011	0.10	Put		1,265.00000	1,312,000	22.39	0.00	0	0.00
¥ / R	On	13/06/2011	0.08	Call		1,006.00000	956,000	17.74	0.00	0	0.00
¥ / R	On	13/06/2011	0.08	Put		96.00000	106,000	17.74	0.00	0	0.00
€ / R	On	14/03/2011			9.20870	9.25610		11.78	644,609.00	70	18,470.00
€ / R	On	14/03/2011	9.80	Call		80.00000	70,000	14.31	0.00	0	0.00
€ / R	On	14/03/2011	9.80	Put		624.00000	661,000	14.31	0.00	0	0.00
€ / R	On	14/03/2011	9.85	Call		73.00000	64,000	14.52	0.00	0	0.00
€ / R	On	14/03/2011	9.85	Put		667.00000	705,000	14.52	0.00	0	0.00
€ / R	On	14/03/2011	9.75	Call		87.00000	76,000	14.10	0.00	0	0.00
€ / R	On	14/03/2011	9.75	Put		581.00000	617,000	14.10	0.00	0	0.00
€ / R	On	14/03/2011	9.50	Put		382.00000	413,000	13.05	0.00	0	0.00
€ / R	On	14/03/2011	9.50	Call		138.00000	122,000	13.05	0.00	0	10,429.00
€ / R	On	14/03/2011	10.40	Put		1,174.00000	1,217,000	16.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		30.00000	26,000	16.84	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,270.00000	1,313,000	17.26	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		26.00000	22,000	17.26	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		892.00000	932,000	15.58	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		48.00000	41,000	15.58	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		115.00000	101,000	13.47	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		459.00000	492,000	13.47	0.00	0	3,000.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.31920	9.36790		12.50	46,596.00	5	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		201.00000	186,000	14.15	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		633.00000	667,000	14.15	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		190.00000	176,000	14.31	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		672.00000	707,000	14.31	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		213.00000	197,000	13.99	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		595.00000	628,000	13.99	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.43750	9.48560		12.75	0.00	0	2,300.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		367.00000	343,000	13.27	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		531.00000	556,000	13.27	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		351.00000	327,000	13.40	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		565.00000	590,000	13.40	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		384.00000	359,000	13.14	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		498.00000	522,000	13.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.54830	9.59670		13.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		442.00000	423,000	13.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		645.00000	675,000	13.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		426.00000	407,000	14.02	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		679.00000	709,000	14.02	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		459.00000	439,000	13.79	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		612.00000	641,000	13.79	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			371.45000	373.04600			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			342.36600	343.86900			0.00	0	1,164.00
ALBI	On	05/05/2011	Index Future			347.37500	348.89900			0.00	0	2.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.77990	6.82220		10.21	691,549.80	102	9,029.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		216.00000	184,000	10.59	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		94.00000	104,000	10.59	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		182.00000	152,000	10.21	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		110.00000	122,000	10.21	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		253.00000	219,000	10.97	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		81.00000	89,000	10.97	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.78470	6.82800		10.59	67,847.00	10	925.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		316.00000	288,000	11.39	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		138.00000	153,000	11.39	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		281.00000	255,000	11.13	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		153.00000	170,000	11.13	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		352.00000	323,000	11.66	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		124.00000	138,000	11.66	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.78870	6.83070		10.79	0.00	0	5,790.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		374.00000	343,000	11.45	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		193.00000	204,000	11.45	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		341.00000	310,000	11.23	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		210.00000	221,000	11.23	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		408.00000	377,000	11.67	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		177.00000	188,000	11.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.54280	7.53980		12.97	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		962.00000	966,000	12.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		722.00000	723,000	12.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		941.00000	945,000	12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		751.00000	752,000	12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		984.00000	987,000	12.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		694.00000	694,000	12.66	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.86210	6.83280		9.55	0.00	0	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		63.00000	68,000	10.38	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		280.00000	256,000	10.38	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		53.00000	57,000	10.59	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		320.00000	295,000	10.59	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		75.00000	81,000	10.17	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		242.00000	219,000	10.17	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			6.93150	6.90330		11.31	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		221.00000	236,000	11.37	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		218.00000	205,000	11.37	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		200.00000	211,000	11.31	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		247.00000	230,000	11.31	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		247.00000	264,000	11.44	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		194.00000	183,000	11.44	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.20490	7.19380		14.53	0.00	0	40.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		185.00000	187,000	14.70	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		241.00000	232,000	14.70	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		166.00000	168,000	14.86	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		272.00000	263,000	14.86	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		206.00000	209,000	14.53	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		212.00000	204,000	14.53	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.30470	7.29420		14.92	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		407.00000	412,000	14.79	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		213.00000	207,000	14.79	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		379.00000	384,000	14.83	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		235.00000	229,000	14.83	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		436.00000	441,000	14.76	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		192.00000	186,000	14.76	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			152.74100	153.15600			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			154.82000	155.24000			0.00	0	0.00
GOVI On	03/02/2011	GOVI			343.22400	344.68500			0.00	0	210.00
GOVI On	03/02/2011	GOVI	343.00	Call		16,850.00000	2,240,000		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		16,750.00000	2,140,000		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		16,950.00000	2,340,000		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			348.24600	349.72700		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Call		7,270.00000	0,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Put		0.00000	7,540,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Call		7,170.00000	0,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Put		0.00000	7,640,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Call		7,370.00000	0,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Put		0.00000	7,440,000	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			148.55900	148.41000		0.00	0	4.00
IGOV	On	05/05/2011	Index Future			150.73200	150.58100		0.00	0	0.00
IGOV	On	04/08/2011	Index Future			152.90700	152.75400		0.00	0	0.00
ILBI	On	03/02/2011	Index Future			402.46600	402.36900		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	15/12/2010	Jibar Tradeable Future			5.56000	5.52500			0.00	0	0.00
JIBAR FOn	19/01/2011	Jibar Tradeable Future			5.51000	5.47000			0.00	0	5,000.00
JIBAR FOn	16/02/2011	Jibar Tradeable Future			5.48000	5.45000			0.00	0	2,500.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			5.48000	5.44300			0.00	0	5,500.00
JIBAR FOn	20/04/2011	Jibar Tradeable Future			5.48000	5.45200			0.00	0	2.00
JIBAR FOn	18/05/2011	Jibar Tradeable Future			5.48000	5.46100			0.00	0	0.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.49000	5.46200			0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.64000	5.63200			0.00	0	13,900.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.95000	5.87800			0.00	0	5,200.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.25000	6.16500			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.56000	6.47700			0.00	0	100.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.84000	6.77000			0.00	0	40,100.00
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			337.37000	339.09700			0.00	0	3.00
OTH1	On 05/05/2011	Index Future			342.30600	344.05700			0.00	0	0.00
R157	On 03/02/2011	Bond Future			7.50000	7.42900		4.25	0.00	0	7,886.00
R157	On 03/02/2011	Bond Future	7.90	Call		2,217.00000	1,956,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.90	Put		175.00000	225,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Call		2,400.00000	2,132,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Put		144.00000	187,000	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		2,039.00000	1,787,000	4.32	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		212.00000	271,000	4.32	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.61600	7.54000		4.50	0.00	0	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		1,856.00000	1,667,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		991.00000	1,116,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		1,984.00000	1,788,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		914.00000	1,032,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		1,733.00000	1,551,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,073.00000	1,205,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		1,614.00000	1,439,000	4.47	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,160.00000	1,299,000	4.47	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.75300	7.67000		4.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		1,339.00000	1,198,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,003.00000	2,184,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		1,430.00000	1,283,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,898.00000	2,073,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		1,251.00000	1,116,000	4.10	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,111.00000	2,298,000	4.10	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.47500	8.40500		11.50	0.00	0	24,674.00
R186	On	03/02/2011	Bond Future	9.00	Call		6,001.00000	5,406,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		368.00000	457,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		6,399.00000	5,792,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		311.00000	388,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		5,610.00000	5,028,000	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		435.00000	537,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		6,899.00000	7,520,000	10.86	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		208.00000	145,000	10.86	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.55400	8.48100		11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		4,931.00000	4,489,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,380.00000	2,639,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		5,226.00000	4,771,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,210.00000	2,456,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		4,643.00000	4,216,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,560.00000	2,834,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		6,322.00000	6,813,000	11.12	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		1,551.00000	1,341,000	11.12	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.63800	8.56300		12.25	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		3,142.00000	2,850,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		6,157.00000	6,571,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		3,346.00000	3,042,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		5,872.00000	6,274,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		2,944.00000	2,665,000	11.77	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		6,451.00000	6,878,000	11.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.28300	7.20100		3.75	0.00	0	489.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,722.00000	2,453,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		26.00000	38,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,882.00000	2,611,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		20.00000	30,000	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		2,563.00000	2,297,000	3.94	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		33.00000	48,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.39600	7.30700		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,875.00000	1,673,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		462.00000	546,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,991.00000	1,783,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		420.00000	498,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,762.00000	1,566,000	3.80	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		508.00000	597,000	3.80	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.53300	7.43600		3.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		956.00000	833,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,516.00000	1,683,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		1,025.00000	897,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,434.00000	1,596,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		889.00000	772,000	3.61	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,600.00000	1,773,000	3.61	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.37500	0.42100			6,712,353.60	40	3,689.00
R202	On	03/02/2011	Bond Future	3.05	Call		59,318.00000	60,672,000		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		60,165.00000	61,519,000		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		58,462.00000	59,816,000		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			0.29700	0.34400			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		42,214.00000	43,602,000		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		43,242.00000	44,630,000		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		41,176.00000	42,563,000		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			8.10800	8.03800		6.50	0.00	0	1,407.00
R203	On	03/02/2011	Bond Future	8.50	Call		2,566.00000	2,274,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		253.00000	316,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		2,771.00000	2,471,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		212.00000	267,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		2,365.00000	2,083,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		299.00000	372,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Put		1,095.00000	1,282,000	6.39	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		902.00000	734,000	6.39	0.00	0	1,000.00
R203	On	05/05/2011	Bond Future			8.21900	8.14500		7.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		2,008.00000	1,807,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,495.00000	1,656,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		2,147.00000	1,938,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,391.00000	1,544,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		1,874.00000	1,681,000	6.87	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,605.00000	1,774,000	6.87	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.34300	8.26500		6.75	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		1,587.00000	1,434,000	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		2,846.00000	3,060,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,692.00000	1,532,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,712.00000	2,919,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		1,486.00000	1,340,000	6.50	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,985.00000	3,206,000	6.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.22200	8.15100		7.75	0.00	0	1,926.00
R204	On	03/02/2011	Bond Future	8.50	Call		2,385.00000	2,079,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		423.00000	520,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,599.00000	2,282,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		360.00000	446,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		2,178.00000	1,885,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		494.00000	604,000	7.72	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.32500	8.25100		8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		2,765.00000	2,513,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,401.00000	1,557,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		2,936.00000	2,676,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,301.00000	1,449,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		2,599.00000	2,356,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,507.00000	1,672,000	7.97	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.44000	8.36300		8.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		1,639.00000	1,480,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		3,606.00000	3,858,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		1,750.00000	1,584,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		3,443.00000	3,688,000	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		1,533.00000	1,380,000	7.81	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		3,775.00000	4,033,000	7.81	0.00	0	0.00
R206	On	03/02/2011	Bond Future			6.92900	6.86100		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,961.00000	2,783,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		3.00000	4,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,088.00000	2,909,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		2.00000	3,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,834.00000	2,656,000	3.19	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		3.00000	5,000	3.19	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.04000	6.96500		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,590.00000	1,454,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		300.00000	346,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,682.00000	1,542,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		273.00000	315,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,502.00000	1,369,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		332.00000	381,000	3.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.18200	7.09900		2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		785.00000	700,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,004.00000	1,102,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		837.00000	750,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		945.00000	1,041,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		732.00000	652,000	2.74	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,062.00000	1,165,000	2.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.30900	8.24300		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		3,250.00000	2,918,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		276.00000	338,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		3,493.00000	3,153,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		232.00000	286,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		3,012.00000	2,690,000	8.87	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		326.00000	398,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.40600	8.33800		9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		2,634.00000	2,402,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,695.00000	1,859,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		2,804.00000	2,565,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,577.00000	1,734,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		2,469.00000	2,246,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,818.00000	1,991,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.51400	8.44200		9.25	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		2,164.00000	1,980,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,262.00000	3,485,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		2,296.00000	2,105,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,106.00000	3,323,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		2,035.00000	1,859,000	8.91	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		3,422.00000	3,653,000	8.91	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.32500	8.26500		9.50	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		3,319.00000	3,004,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		319.00000	383,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		3,572.00000	3,248,000	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		271.00000	325,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		3,073.00000	2,766,000	9.64	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		377.00000	448,000	9.64	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.41200	8.34900		10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		2,724.00000	2,497,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,797.00000	1,958,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		2,904.00000	2,668,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,672.00000	1,825,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		2,551.00000	2,332,000	9.97	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,929.00000	2,099,000	9.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.50600	8.44100		10.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		2,285.00000	2,107,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		3,448.00000	3,662,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		2,427.00000	2,242,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		3,284.00000	3,491,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		2,148.00000	1,977,000	9.61	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		3,619.00000	3,840,000	9.61	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.45600	8.38500		15.25	0.00	0	22,601.00
R209	On	03/02/2011	Bond Future	9.00	Call		5,304.00000	4,778,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		322.00000	399,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		5,636.00000	5,100,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		272.00000	338,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		4,974.00000	4,459,000	15.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		377.00000	465,000	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			8.51400	8.44200		16.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		3,335.00000	3,005,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,848.00000	3,122,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		3,562.00000	3,218,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,659.00000	2,919,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		3,116.00000	2,799,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,049.00000	3,336,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.57600	8.50100		16.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		3,954.00000	3,627,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,962.00000	4,257,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		4,170.00000	3,833,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,763.00000	4,048,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		3,743.00000	3,427,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,170.00000	4,476,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		12,327.00000	11,774,000	17.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		644.00000	713,000	17.50	0.00	0	0.00
R211	On	03/02/2011	Bond Future			1.75800	1.75700			0.00	0	589.00
R211	On	03/02/2011	Bond Future	2.50	Call		4,199.00000	4,193,000		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		4,475.00000	4,469,000		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		3,922.00000	3,917,000		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			2.47400	2.47400			0.00	0	2,518.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/02/2011	Bond Future	3.00	Call		4,963.00000	4,963,000		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		5,420.00000	5,420,000		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		4,503.00000	4,503,000		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			8.52600	8.46000			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		4,075.00000	4,637,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.05	Put		3,618.00000	4,180,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	7.95	Put		4,535.00000	5,097,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.59000	8.52300			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		4,593.00000	5,156,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Put		4,138.00000	4,701,000		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		5,051.00000	5,614,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.66000	8.59100			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		5,141.00000	5,713,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/08/2011	Bond Future	8.05	Put		4,689.00000	5,260,000		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		5,597.00000	6,169,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,429.83000	13,494.36000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		166.00000	64,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		1,222.00000	1,766,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		166.00000	64,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		1,223.00000	1,766,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		166.00000	64,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		1,222.00000	1,766,000	2.00	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			13,605.96000	13,671.53000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		1,715.00000	1,060,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		1,715.00000	1,060,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		0.00000	1,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		1,715.00000	1,060,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	03/02/2011	Index Future			339.03200	340.47900			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			343.64600	345.11100			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.03730	1.03960		13.52	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		241.00000	249,000	15.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		345.00000	376,000	15.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		119.00000	128,000	17.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FOn 14/03/2011 Foreign Exchange Future	1.10	Put		723.00000	755,000	17.00	0.00	0	0.00
YUAN/FOn 14/03/2011 Foreign Exchange Future	1.00	Call		507.00000	506,000	14.00	0.00	0	0.00
YUAN/FOn 14/03/2011 Foreign Exchange Future	1.00	Put		111.00000	133,000	14.00	0.00	0	0.00
YUAN/FOn 13/06/2011 Foreign Exchange Future			1.05310	1.05530		14.52	0.00	0	0.00
YUAN/FOn 13/06/2011 Foreign Exchange Future	1.05	Call		454.00000	443,000	14.52	0.00	0	0.00
YUAN/FOn 13/06/2011 Foreign Exchange Future	1.05	Put		401.00000	412,000	14.52	0.00	0	0.00
YUAN/FOn 13/06/2011 Foreign Exchange Future	1.10	Call		281.00000	275,000	15.69	0.00	0	0.00
YUAN/FOn 13/06/2011 Foreign Exchange Future	1.10	Put		728.00000	744,000	15.69	0.00	0	0.00
YUAN/FOn 13/06/2011 Foreign Exchange Future	1.00	Call		742.00000	722,000	13.98	0.00	0	0.00
YUAN/FOn 13/06/2011 Foreign Exchange Future	1.00	Put		189.00000	191,000	13.98	0.00	0	0.00

Total for Derivatives : **44,843,782.80** **4,811** **793,450.00**

j-Bonds

CGR5 On 23/07/2011 Spot Bond			15.67900	15.67900			0.00	0	0.00
R155 On 31/08/2011 Spot Bond			5.98000	5.90500			0.00	0	0.00
R157 On 15/09/2015 Spot Bond			7.44000	7.37000			0.00	0	0.00
R186 On 21/12/2026 Spot Bond			8.43500	8.36500			0.00	0	0.00
R189 On 31/03/2013 Spot Bond			211.22428	211.21058			0.00	0	0.00
R197 On 07/12/2023 Spot Bond			225.91777	225.89470			0.00	0	0.00
R201 On 21/12/2014 Spot Bond			7.23000	7.15000			0.00	0	0.00
R202 On 07/12/2033 Spot Bond			2.65000	2.70000			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	15/09/2017	Spot Bond			8.05000	7.98000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.17000	8.10000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.88000	6.81500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.26000	8.19500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.28000	8.22000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.42500	8.35500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.64000	125.89044			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.16000	2.16000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.68000	2.68000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.00000	8.00000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										44,843,782.80	4,811	793,450.00