



Daily MTM Report

Daily summary for: 05/01/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 14/03/2011 Foreign Exchange Future			6.81060	6.76520		14.16	97,629,951.00	14,335	272,086.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		8.00000	6,000	18.92	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		1,243.00000	1,195,000	18.92	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		7.00000	5,000	19.12	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		1,292.00000	1,244,000	19.12	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		9.00000	6,000	18.72	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		1,194.00000	1,145,000	18.72	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,738.00000	1,691,000	20.91	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		3.00000	2,000	20.91	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,735.00000	3,689,000	29.57	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	29.57	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		574.00000	530,000	16.14	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		39.00000	41,000	16.14	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,639.00000	1,591,000	20.51	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		4.00000	2,000	20.51	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		759.00000	712,000	16.94	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	23,000	16.94	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		806.00000	759,000	17.14	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		21.00000	20,000	17.14	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		854.00000	806,000	17.33	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		19.00000	17,000	17.33	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		529.00000	487,000	15.94	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		44.00000	48,000	15.94	0.00	0	10,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		401.00000	363,000	15.35	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		66.00000	74,000	15.35	0.00	0	4,780.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		665.00000	620,000	16.54	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		30.00000	31,000	16.54	0.00	0	65.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		442.00000	403,000	15.55	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		57.00000	64,000	15.55	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		619.00000	575,000	16.34	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		34.00000	36,000	16.34	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		50.00000	55,000	15.74	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		485.00000	444,000	15.74	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		213.00000	189,000	14.35	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		128.00000	150,000	14.35	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			6.88960	6.84400		14.91	2,480,256.00	360	61,373.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		108.00000	121,000	17.38	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		714.00000	681,000	17.38	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		101.00000	113,000	17.61	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		757.00000	723,000	17.61	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		115.00000	129,000	17.16	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		671.00000	639,000	17.16	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		339.00000	374,000	15.03	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		195.00000	184,000	15.03	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			6.99150	6.94630		15.12	69,915.00	10	11,723.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		110.00000	120,000	18.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,214.00000	1,179,000	18.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		105.00000	115,000	18.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,259.00000	1,224,000	18.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		115.00000	125,000	18.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,169.00000	1,134,000	18.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.08080	7.03580		15.30	0.00	0	16.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		311.00000	333,000	16.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		625.00000	602,000	16.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		297.00000	319,000	16.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		661.00000	638,000	16.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		325.00000	348,000	16.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		589.00000	567,000	16.06	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.07560	9.03000		19.51	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,490.00000	1,521,000	19.68	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,660.00000	1,645,000	19.68	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,474.00000	1,505,000	19.73	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,694.00000	1,679,000	19.73	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,505.00000	1,536,000	19.62	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,625.00000	1,610,000	19.62	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			6.81060	6.76520		14.16	0.00	0	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		8,572.00000	9,884,000	14.95	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		32,052.00000	28,824,000	14.95	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		7,496.00000	8,569,000	15.15	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		35,976.00000	32,509,000	15.15	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		9,805.00000	11,380,000	14.75	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		28,285.00000	25,320,000	14.75	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.88960	6.84400		14.91	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		19,020.00000	21,276,000	15.58	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		39,620.00000	37,316,000	15.58	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		17,660.00000	19,780,000	15.81	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		43,260.00000	40,820,000	15.81	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		20,497.00000	22,895,000	15.36	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		36,097.00000	33,935,000	15.36	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future			10.54260	10.54540		12.83	4,543,860.60	431	39,127.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Call		17.00000	18,000	16.21	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Put		1,272.00000	1,275,000	16.21	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Call		16.00000	16,000	16.35	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Put		1,321.00000	1,323,000	16.35	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Call		19.00000	20,000	16.08	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Put		1,224.00000	1,227,000	16.08	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Put		941.00000	943,000	15.26	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Call		36.00000	36,000	15.26	0.00	0	870.00
£ / R On	14/03/2011	Foreign Exchange Future	12.55	Put		2,009.00000	2,011,000	18.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		4.00000	4,000	18.24	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		1,467.00000	1,469,000	16.75	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		12.00000	12,000	16.75	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			10.65460	10.65810		13.37	426,184.00	40	2,059.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		101.00000	100,000	16.13	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		1,293.00000	1,295,000	16.13	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		96.00000	95,000	16.24	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		1,338.00000	1,340,000	16.24	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		107.00000	105,000	16.01	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		1,249.00000	1,250,000	16.01	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			10.79780	10.80300		13.78	0.00	0	2,426.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		282.00000	280,000	15.09	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		979.00000	982,000	15.09	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		271.00000	269,000	15.19	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		1,018.00000	1,021,000	15.19	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		293.00000	292,000	15.00	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		940.00000	944,000	15.00	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			10.92090	10.92570		13.98	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		368.00000	366,000	15.23	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		1,092.00000	1,095,000	15.23	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		357.00000	355,000	15.31	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		1,131.00000	1,134,000	15.31	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		381.00000	379,000	15.15	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		1,055.00000	1,058,000	15.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	14/03/2011			0.08190	0.08240		17.14	0.00	0	731.00
¥ / R	On	14/03/2011	0.09	Call		119.00000	106,000	20.20	0.00	0	0.00
¥ / R	On	14/03/2011	0.09	Put		579.00000	616,000	20.20	0.00	0	0.00
¥ / R	On	14/03/2011	0.10	Call		23.00000	20,000	24.02	0.00	0	0.00
¥ / R	On	14/03/2011	0.10	Put		1,483.00000	1,530,000	24.02	0.00	0	0.00
¥ / R	On	14/03/2011	0.08	Call		597.00000	554,000	16.93	0.00	0	0.00
¥ / R	On	14/03/2011	0.08	Put		57.00000	64,000	16.93	0.00	0	0.00
¥ / R	On	13/06/2011			0.08300	0.08340		20.79	0.00	0	0.00
¥ / R	On	13/06/2011	0.09	Call		346.00000	331,000	19.14	0.00	0	0.00
¥ / R	On	13/06/2011	0.09	Put		506.00000	531,000	19.14	0.00	0	0.00
¥ / R	On	13/06/2011	0.10	Call		131.00000	125,000	22.17	0.00	0	0.00
¥ / R	On	13/06/2011	0.10	Put		1,291.00000	1,325,000	22.17	0.00	0	0.00
¥ / R	On	13/06/2011	0.08	Call		919.00000	886,000	16.82	0.00	0	0.00
¥ / R	On	13/06/2011	0.08	Put		79.00000	86,000	16.82	0.00	0	0.00
€ / R	On	14/03/2011			8.95020	9.04440		11.44	14,561,975.40	1,627	19,344.00
€ / R	On	14/03/2011	9.80	Call		24.00000	19,000	14.43	0.00	0	0.00
€ / R	On	14/03/2011	9.80	Put		780.00000	869,000	14.43	0.00	0	0.00
€ / R	On	14/03/2011	9.85	Call		21.00000	17,000	14.61	0.00	0	0.00
€ / R	On	14/03/2011	9.85	Put		827.00000	917,000	14.61	0.00	0	0.00
€ / R	On	14/03/2011	9.75	Call		28.00000	22,000	14.26	0.00	0	0.00
€ / R	On	14/03/2011	9.75	Put		734.00000	822,000	14.26	0.00	0	0.00
€ / R	On	14/03/2011	9.50	Put		510.00000	592,000	13.38	0.00	0	0.00
€ / R	On	14/03/2011	9.50	Call		54.00000	42,000	13.38	0.00	0	10,429.00
€ / R	On	14/03/2011	10.40	Put		1,361.00000	1,454,000	16.54	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	4,000	16.54	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,460.00000	1,554,000	16.90	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		4.00000	4,000	16.90	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		1,067.00000	1,159,000	15.49	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		11.00000	9,000	15.49	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		41.00000	32,000	13.73	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		597.00000	682,000	13.73	0.00	0	3,000.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.04860	9.14450		12.19	0.00	0	5,855.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		124.00000	109,000	14.90	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		780.00000	860,000	14.90	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		117.00000	103,000	15.08	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		823.00000	904,000	15.08	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		132.00000	116,000	14.72	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		738.00000	817,000	14.72	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.17710	9.27480		12.44	0.00	0	2,364.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		266.00000	239,000	13.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		641.00000	712,000	13.82	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		253.00000	228,000	13.96	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		678.00000	751,000	13.96	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		279.00000	251,000	13.68	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		604.00000	674,000	13.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.28940	9.38810		12.94	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		340.00000	312,000	14.23	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		752.00000	823,000	14.23	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		327.00000	300,000	14.35	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	19/12/2011	Foreign Exchange Future	9.85	Put	789.00000	861,000	14.35	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call	354.00000	325,000	14.12	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put	716.00000	786,000	14.12	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			378.04300	377.59100		0.00	0	30.00
ALBI	On	03/02/2011	Index Future			348.42200	347.92900		0.00	0	1,164.00
ALBI	On	05/05/2011	Index Future			353.45900	352.96000		0.00	0	2.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.73480	6.75540	9.89	673,480.00	100	7,923.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call	150.00000	133,000	9.89	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put	95.00000	98,000	9.89	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call	119.00000	111,000	10.20	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put	114.00000	126,000	10.20	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call	185.00000	166,000	10.31	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put	80.00000	81,000	10.31	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.73400	6.75420	10.50	0.00	0	875.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call	252.00000	240,000	11.08	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put	148.00000	156,000	11.08	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call	219.00000	208,000	10.79	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put	165.00000	174,000	10.79	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call	287.00000	274,000	11.37	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put	133.00000	140,000	11.37	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.74700	6.76770	10.64	0.00	0	5,790.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call	313.00000	300,000	11.11	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put	195.00000	203,000	11.11	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		280.00000	269,000	10.87	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		212.00000	222,000	10.87	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		346.00000	334,000	11.34	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		178.00000	187,000	11.34	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.56570	7.55580		13.08	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		976.00000	980,000	12.80	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		720.00000	714,000	12.80	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		956.00000	959,000	12.85	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		750.00000	743,000	12.85	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		997.00000	1,001,000	12.74	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		691.00000	685,000	12.74	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.82370	6.78160		9.63	0.00	0	1,991.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		36.00000	46,000	10.80	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		304.00000	272,000	10.80	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		29.00000	38,000	11.03	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		347.00000	314,000	11.03	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		44.00000	57,000	10.57	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		262.00000	233,000	10.57	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			6.88600	6.84320		10.79	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		168.00000	192,000	10.94	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		225.00000	206,000	10.94	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		150.00000	172,000	11.09	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		257.00000	236,000	11.09	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		188.00000	214,000	10.79	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		195.00000	178,000	10.79	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.06550	7.16060		14.48	1,059,825.00	150	190.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		144.00000	110,000	15.28	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		233.00000	295,000	15.28	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		127.00000	97,000	15.47	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		266.00000	332,000	15.47	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		163.00000	126,000	15.08	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		202.00000	261,000	15.08	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.15530	7.25190		14.88	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		362.00000	307,000	14.85	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		210.00000	252,000	14.85	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		335.00000	283,000	14.88	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		233.00000	278,000	14.88	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		391.00000	333,000	14.82	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		189.00000	228,000	14.82	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			154.44800	154.36400			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			156.55700	156.47000			0.00	0	0.00
GOVI On	03/02/2011	GOVI			349.04100	348.60000			0.00	0	211.00
GOVI On	03/02/2011	GOVI	343.00	Call		56,000.00000	60,410,000		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		55,900.00000	60,310,000		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		56,100.00000	60,510,000		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			354.08700	353.64000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Call		46,400.00000	50,870,000	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		46,300.00000	50,770,000	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		46,500.00000	50,970,000	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			148.48900	148.42200		0.00	0	6.00
IGOV	On	05/05/2011	Index Future			150.63500	150.56800		0.00	0	0.00
IGOV	On	04/08/2011	Index Future			152.79800	152.72900		0.00	0	0.00
ILBI	On	03/02/2011	Index Future			402.42500	402.14900		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			5.50400	5.49200			0.00	0	7,791.00
JIBAR FOn	16/02/2011	Jibar Tradeable Future			5.44100	5.42400			0.00	0	2,500.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			5.40500	5.39500			0.00	0	5,790.00
JIBAR FOn	20/04/2011	Jibar Tradeable Future			5.37100	5.37100			0.00	0	2.00
JIBAR FOn	18/05/2011	Jibar Tradeable Future			5.37600	5.37100			0.00	0	2,000.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.37700	5.37200			0.00	0	3,790.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.49400	5.49000			0.00	0	14,590.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.74600	5.76700			0.00	0	5,290.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.02500	6.03900			0.00	0	290.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.34700	6.36600			0.00	0	390.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.65700	6.67700			0.00	0	41,490.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			6.89000	6.90000			0.00	0	390.00
JN02	On 03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On 03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
OTH1	On 03/02/2011	Index Future			344.68200	343.91900			0.00	0	3.00
OTH1	On 05/05/2011	Index Future			349.66600	348.89100			0.00	0	0.00
R157	On 03/02/2011	Bond Future			7.22200	7.25000		4.25	0.00	0	7,886.00
R157	On 03/02/2011	Bond Future	7.90	Call		2,853.00000	2,970,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.90	Put		24.00000	17,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Call		3,060.00000	3,179,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Put		17.00000	12,000	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		2,647.00000	2,763,000	4.32	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		33.00000	25,000	4.32	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.32200	7.35300		4.50	0.00	0	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,264.00000	2,351,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		623.00000	580,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,411.00000	2,501,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		565.00000	525,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,121.00000	2,205,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		685.00000	639,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		1,982.00000	2,063,000	4.47	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		751.00000	703,000	4.47	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.43700	7.47100		4.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		1,636.00000	1,702,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,522.00000	1,455,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		1,742.00000	1,811,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,433.00000	1,368,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		1,533.00000	1,597,000	4.10	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,615.00000	1,546,000	4.10	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.17200	8.20900		11.50	0.00	0	25,674.00
R186	On	03/02/2011	Bond Future	9.00	Call		7,625.00000	7,985,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		46.00000	33,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		8,069.00000	8,431,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		34.00000	24,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		7,182.00000	7,538,000	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		61.00000	44,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		4,947.00000	4,607,000	10.86	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		203.00000	235,000	10.86	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.24200	8.28100		11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		5,997.00000	6,267,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		1,496.00000	1,380,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		6,335.00000	6,612,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,369.00000	1,260,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		5,666.00000	5,927,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		1,633.00000	1,508,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		4,790.00000	4,539,000	11.12	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		1,969.00000	2,104,000	11.12	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.31700	8.35700		12.25	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		3,816.00000	3,995,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		4,859.00000	4,650,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		4,054.00000	4,239,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		4,608.00000	4,405,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		3,586.00000	3,758,000	11.77	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		5,121.00000	4,905,000	11.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.05900	7.04600		3.75	0.00	0	489.00
R201	On	03/02/2011	Bond Future	8.00	Call		3,230.00000	3,186,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		1.00000	2,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		3,396.00000	3,351,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1.00000	1,000	3.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/02/2011	Bond Future	7.95	Call		3,065.00000	3,020,000	3.94	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		2.00000	2,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.15900	7.14500		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,208.00000	2,169,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		273.00000	279,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,337.00000	2,297,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		244.00000	249,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,082.00000	2,044,000	3.80	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		305.00000	312,000	3.80	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.27700	7.26200		3.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		1,144.00000	1,119,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,180.00000	1,200,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		1,224.00000	1,198,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,109.00000	1,129,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		1,068.00000	1,043,000	3.61	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,255.00000	1,276,000	3.61	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.38100	0.38000			0.00	0	3,689.00
R202	On	03/02/2011	Bond Future	3.05	Call		60,524.00000	60,494,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.10	Call		61,371.00000	61,341,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.00	Call		59,668.00000	59,639,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.30400	0.30300			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		43,424.00000	43,394,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Call		44,452.00000	44,422,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Call		42,385.00000	42,356,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
R203	On	03/02/2011	Bond Future			7.82200	7.84000		6.50	0.00	0	1,404.00
R203	On	03/02/2011	Bond Future	8.50	Call		3,361.00000	3,447,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		36.00000	30,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		3,598.00000	3,685,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		27.00000	22,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		3,127.00000	3,211,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		50.00000	41,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Put		426.00000	385,000	6.39	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		1,245.00000	1,296,000	6.39	0.00	0	1,000.00
R203	On	05/05/2011	Bond Future			7.92100	7.94100		7.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		2,486.00000	2,545,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		968.00000	927,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		2,648.00000	2,710,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		887.00000	849,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		2,327.00000	2,384,000	6.87	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,052.00000	1,010,000	6.87	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.03100	8.05100		6.75	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		1,949.00000	1,992,000	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		2,193.00000	2,140,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		2,072.00000	2,116,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,077.00000	2,025,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		1,831.00000	1,872,000	6.50	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,315.00000	2,260,000	6.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future			7.93800	7.95100		7.75	0.00	0	1,926.00
R204	On	03/02/2011	Bond Future	8.50	Call		3,190.00000	3,255,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		80.00000	70,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		3,448.00000	3,514,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		61.00000	52,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		2,937.00000	2,998,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		106.00000	91,000	7.72	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.03200	8.04500		8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		3,383.00000	3,429,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		873.00000	846,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		3,580.00000	3,627,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		799.00000	773,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		3,191.00000	3,235,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		953.00000	924,000	7.97	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.13400	8.14800		8.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		2,017.00000	2,046,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		2,825.00000	2,778,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		2,147.00000	2,178,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		2,681.00000	2,636,000	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		1,892.00000	1,920,000	7.81	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,975.00000	2,927,000	7.81	0.00	0	0.00
R206	On	03/02/2011	Bond Future			6.65900	6.66700		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		3,473.00000	3,494,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		0.00000	0,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,600.00000	3,622,000	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		3,345.00000	3,367,000	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			6.74900	6.75800		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,949.00000	1,965,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		155.00000	149,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		2,051.00000	2,068,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		137.00000	132,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,849.00000	1,865,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		174.00000	168,000	3.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.86200	6.87100		2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		1,002.00000	1,011,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		716.00000	705,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		1,065.00000	1,074,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		668.00000	657,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		939.00000	948,000	2.74	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		764.00000	753,000	2.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.02600	8.05400		8.75	0.00	0	800.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/02/2011	Bond Future	8.75	Call		4,156.00000	4,317,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		41.00000	32,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		4,432.00000	4,595,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		30.00000	23,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		3,881.00000	4,039,000	8.87	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		54.00000	42,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.11500	8.14400		9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		3,191.00000	3,300,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,111.00000	1,048,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		3,387.00000	3,500,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,020.00000	961,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		2,999.00000	3,105,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,208.00000	1,142,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.21100	8.24200		9.25	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		2,592.00000	2,680,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		2,546.00000	2,455,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		2,744.00000	2,835,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		2,410.00000	2,323,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		2,444.00000	2,529,000	8.91	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		2,687.00000	2,593,000	8.91	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.03400	8.07200		9.50	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		4,280.00000	4,511,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		50.00000	36,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		4,569.00000	4,804,000	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		37.00000	27,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		3,992.00000	4,220,000	9.64	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		65.00000	48,000	9.64	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.11300	8.15200		10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		3,327.00000	3,486,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,171.00000	1,084,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		3,534.00000	3,699,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,074.00000	993,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		3,125.00000	3,279,000	9.97	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,275.00000	1,183,000	9.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.19700	8.23800		10.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		2,754.00000	2,880,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		2,680.00000	2,554,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		2,917.00000	3,048,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		2,537.00000	2,415,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		2,596.00000	2,718,000	9.61	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		2,830.00000	2,699,000	9.61	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.14100	8.18800		15.25	0.00	0	22,596.00
R209	On	03/02/2011	Bond Future	9.00	Call		6,735.00000	7,139,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		41.00000	27,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		7,107.00000	7,514,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		30.00000	20,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		6,362.00000	6,763,000	15.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		53.00000	37,000	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			8.19300	8.24100		16.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		4,122.00000	4,384,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		1,908.00000	1,748,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		4,387.00000	4,659,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		1,756.00000	1,607,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		3,863.00000	4,116,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,068.00000	1,900,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.24700	8.29600		16.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		4,746.00000	4,994,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,013.00000	2,836,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		4,992.00000	5,247,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,844.00000	2,674,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		4,505.00000	4,746,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,191.00000	3,007,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		13,818.00000	14,208,000	17.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		394.00000	359,000	17.50	0.00	0	0.00
R210	On	03/02/2011	Bond Future			0.96200	0.96100			0.00	0	2.00
R210	On	03/02/2011	Bond Future	3.10	Call		32,455.00000	32,437,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.15	Call		33,087.00000	33,069,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.05	Call		31,817.00000	31,799,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future			1.74000	1.73800			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		4,309.00000	4,297,000		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		4,584.00000	4,573,000		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		4,032.00000	4,021,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future			2.48500	2.48400			0.00	0	2,518.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,866.00000	4,856,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.05	Call		5,323.00000	5,313,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Call		4,406.00000	4,396,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future			8.23400	8.28200			0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.00	Put		2,532.00000	2,108,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.05	Put		2,075.00000	1,651,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	7.95	Put		2,992.00000	2,568,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.29200	8.34100			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		3,035.00000	2,608,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/05/2011	Bond Future	8.05	Put		2,580.00000	2,154,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Put		3,493.00000	3,067,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.35400	8.40400			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		3,563.00000	3,133,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		3,110.00000	2,681,000		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		4,019.00000	3,589,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,206.06000	13,229.24000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		3,708.00000	3,939,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		3,708.00000	3,940,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		3,708.00000	3,939,000	2.00	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			13,362.50000	13,383.81000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		1,162.00000	1,375,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		1,162.00000	1,375,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		1,162.00000	1,375,000		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			344.94800	344.41000			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			349.65700	349.11000			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.03350	1.02350		13.47	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		141.00000	177,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		406.00000	342,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		57.00000	74,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		822.00000	739,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		365.00000	433,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		130.00000	98,000	13.00	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.04700	1.03670		14.59	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		331.00000	388,000	14.59	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		464.00000	418,000	14.59	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		193.00000	230,000	15.79	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		826.00000	760,000	15.79	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		579.00000	656,000	13.92	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		212.00000	186,000	13.92	0.00	0	0.00
Total for Derivatives :										121,445,447.00	17,053	811,551.00
<u>j-Bonds</u>												
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			5.73000	5.75500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.19000	7.21500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.15000	8.18500			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			211.55301	211.49367			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			226.87939	226.34924			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.03000	7.01500			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			7.79000	7.80500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			7.91000	7.92000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.63500	6.64000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.00000	8.02500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.01000	8.04500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.12500	8.17000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.64000	2.64000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.12000	2.12000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.68000	2.68000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.00000	8.00000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										121,445,447.00	17,053	811,551.00