



Daily MTM Report

Daily summary for: 14/12/2010

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			6.91550	6.92010		14.28	142,839,652.50	20,655	272,465.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		30.00000	28,000	20.95	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		1,110.00000	1,113,000	20.95	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		28.00000	26,000	21.26	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		1,158.00000	1,161,000	21.26	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		32.00000	30,000	20.65	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		1,062.00000	1,065,000	20.65	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,597.00000	1,600,000	23.99	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		17.00000	15,000	23.99	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,580.00000	3,585,000	27.45	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	27.45	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		474.00000	476,000	16.71	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		94.00000	91,000	16.71	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,499.00000	1,502,000	23.38	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		19.00000	17,000	23.38	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		645.00000	648,000	17.92	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		65.00000	63,000	17.92	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		690.00000	693,000	18.22	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		60.00000	58,000	18.22	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		735.00000	738,000	18.53	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		55.00000	53,000	18.53	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		433.00000	435,000	16.41	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		103.00000	100,000	16.41	300,000.00	3,000	10,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		318.00000	320,000	15.50	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		138.00000	135,000	15.50	0.00	0	4,780.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		558.00000	561,000	17.32	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		78.00000	76,000	17.32	0.00	0	65.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		355.00000	357,000	15.80	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		125.00000	122,000	15.80	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		515.00000	518,000	17.01	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		85.00000	83,000	17.01	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		113.00000	111,000	16.10	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		393.00000	396,000	16.10	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		0.00000	166,000	14.41	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		0.00000	231,000	14.41	693,000.00	3,000	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.00300	7.00750		14.80	128,939,236.00	18,412	56,043.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		164.00000	162,000	16.76	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		607.00000	609,000	16.76	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		154.00000	152,000	16.98	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		647.00000	649,000	16.98	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		175.00000	173,000	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	13/06/2011	Foreign Exchange Future	7.40	Put		568.00000	570,000	16.54	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		470.00000	467,000	15.10	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		163.00000	164,000	15.10	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.09590	7.10050		14.90	2,050,715.10	289	9,719.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		148.00000	146,000	18.21	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,098.00000	1,100,000	18.21	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		142.00000	140,000	18.38	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,142.00000	1,144,000	18.38	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		155.00000	153,000	18.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,055.00000	1,057,000	18.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.18360	7.19050		15.36	0.00	0	16.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		388.00000	383,000	15.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		548.00000	549,000	15.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		372.00000	367,000	15.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		582.00000	583,000	15.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		404.00000	400,000	15.67	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		514.00000	516,000	15.67	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.15420	9.15650		19.46	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,565.00000	1,563,000	19.52	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,609.00000	1,609,000	19.52	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,550.00000	1,547,000	19.58	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,644.00000	1,643,000	19.58	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,581.00000	1,578,000	19.46	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,575.00000	1,574,000	19.46	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			6.91550	6.92010		14.28	0.00	0	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		16,838.00000	16,568,000	14.89	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		24,828.00000	25,018,000	14.89	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		15,230.00000	14,966,000	15.19	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		28,220.00000	28,416,000	15.19	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		18,624.00000	18,349,000	14.59	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		21,614.00000	21,799,000	14.59	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			7.00300	7.00750		14.80	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		27,610.00000	27,342,000	15.02	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		31,860.00000	32,042,000	15.02	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		25,825.00000	25,566,000	15.24	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		35,075.00000	35,266,000	15.24	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		29,527.00000	29,250,000	14.80	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		28,777.00000	28,950,000	14.80	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future			10.89250	10.89850		13.23	2,951,867.50	271	34,900.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Call		66.00000	62,000	15.09	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Put		968.00000	970,000	15.09	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Call		60.00000	57,000	15.20	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Put		1,012.00000	1,015,000	15.20	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Call		71.00000	68,000	14.99	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Put		923.00000	926,000	14.99	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Put		670.00000	672,000	14.37	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Call		118.00000	114,000	14.37	0.00	0	870.00
£ / R On	14/03/2011	Foreign Exchange Future	12.55	Put		1,671.00000	1,675,000	16.64	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		19.00000	17,000	16.64	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		1,149.00000	1,152,000	15.51	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		47.00000	44,000	15.51	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.01990	11.02610		13.84	0.00	0	1,889.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		190.00000	191,000	15.58	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		1,014.00000	1,021,000	15.58	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		181.00000	182,000	15.68	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		1,055.00000	1,062,000	15.68	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		200.00000	200,000	15.48	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		974.00000	980,000	15.48	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.15320	11.16100		14.02	0.00	0	2,355.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		421.00000	420,000	14.61	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		760.00000	767,000	14.61	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		405.00000	404,000	14.69	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		794.00000	801,000	14.69	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		437.00000	436,000	14.53	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		726.00000	733,000	14.53	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.27650	11.28930		14.36	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		519.00000	518,000	14.97	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		880.00000	892,000	14.97	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		504.00000	502,000	15.04	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		915.00000	926,000	15.04	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		536.00000	534,000	14.89	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		847.00000	858,000	14.89	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			0.08290	0.08270		21.56	5,803.00	70	751.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		171.00000	176,000	20.41	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		601.00000	586,000	20.41	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		44.00000	46,000	23.85	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,474.00000	1,456,000	23.85	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		649.00000	664,000	17.32	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		79.00000	74,000	17.32	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08410	0.08380		21.02	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		408.00000	422,000	19.61	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		528.00000	512,000	19.61	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		169.00000	175,000	22.28	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,289.00000	1,265,000	22.28	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		982.00000	1,006,000	17.71	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		102.00000	96,000	17.71	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.25610	9.21270		11.93	518,341.60	56	18,460.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		74.00000	80,000	14.22	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		661.00000	624,000	14.22	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		68.00000	73,000	14.43	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		705.00000	667,000	14.43	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		81.00000	87,000	14.02	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		618.00000	581,000	14.02	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		415.00000	382,000	12.97	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		128.00000	138,000	12.97	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		1,215.00000	1,174,000	16.73	0.00	0	0.00

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€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		28.00000	30,000	16.73	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,311.00000	1,270,000	17.15	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		24.00000	26,000	17.15	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		932.00000	892,000	15.48	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		45.00000	48,000	15.48	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		107.00000	115,000	13.39	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		494.00000	459,000	13.39	0.00	0	3,000.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.36790	9.32300		12.60	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		185.00000	201,000	14.06	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		662.00000	633,000	14.06	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		175.00000	190,000	14.22	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		702.00000	672,000	14.22	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		196.00000	213,000	13.90	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		623.00000	595,000	13.90	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.48560	9.43920		12.95	0.00	0	2,300.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		346.00000	367,000	13.33	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		557.00000	531,000	13.33	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		330.00000	351,000	13.45	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		591.00000	565,000	13.45	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		362.00000	384,000	13.20	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		523.00000	498,000	13.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.59670	9.55250		13.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		422.00000	442,000	13.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		670.00000	645,000	13.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		406.00000	426,000	13.93	0.00	0	0.00

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€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		704.00000	679,000	13.93	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		438.00000	459,000	13.71	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		636.00000	612,000	13.71	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			373.04600	371.96700			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			343.86900	342.78700			110,038,080.00	32	1,164.00
ALBI	On	05/05/2011	Index Future			348.89900	347.80100			0.00	0	2.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.82220	6.79230		10.27	170,555.00	25	9,081.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		199.00000	216,000	11.00	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		107.00000	94,000	11.00	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		166.00000	182,000	10.63	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		124.00000	110,000	10.63	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		234.00000	253,000	11.37	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		92.00000	81,000	11.37	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.82800	6.79780		10.53	0.00	0	915.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		297.00000	316,000	11.37	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		149.00000	138,000	11.37	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		264.00000	281,000	11.09	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		166.00000	153,000	11.09	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		333.00000	352,000	11.65	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		135.00000	124,000	11.65	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.83070	6.79980		10.83	0.00	0	5,790.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		350.00000	374,000	11.67	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		200.00000	193,000	11.67	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		317.00000	341,000	11.46	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		217.00000	210,000	11.46	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		385.00000	408,000	11.87	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		185.00000	177,000	11.87	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.53980	7.51850		12.92	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		950.00000	962,000	12.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		732.00000	722,000	12.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		929.00000	941,000	12.73	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		761.00000	751,000	12.73	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		972.00000	984,000	12.64	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		704.00000	694,000	12.64	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.83280	6.86880		9.83	0.00	0	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		72.00000	63,000	10.66	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		253.00000	280,000	10.66	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		60.00000	53,000	10.87	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		291.00000	320,000	10.87	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		85.00000	75,000	10.45	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		216.00000	242,000	10.45	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			6.90330	6.93880		11.29	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		242.00000	221,000	11.29	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		203.00000	218,000	11.29	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		216.00000	200,000	11.45	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		227.00000	247,000	11.45	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		270.00000	247,000	11.37	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		181.00000	194,000	11.37	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.19380	7.11710		14.66	0.00	0	40.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		152.00000	185,000	14.83	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		285.00000	241,000	14.83	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		136.00000	166,000	14.99	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		319.00000	272,000	14.99	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		170.00000	206,000	14.66	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		253.00000	212,000	14.66	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.29420	7.21560		15.01	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		358.00000	407,000	14.84	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		242.00000	213,000	14.84	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		332.00000	379,000	14.88	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		266.00000	235,000	14.88	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		385.00000	436,000	14.80	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		219.00000	192,000	14.80	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			153.15600	152.93600			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			155.24000	155.01700			0.00	0	0.00
GOVI On	03/02/2011	GOVI			344.68500	343.68200			0.00	0	210.00
GOVI On	03/02/2011	GOVI	343.00	Call		6,820.00000	16,850,000		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		6,720.00000	16,750,000		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		6,920.00000	16,950,000		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			349.72700	348.70900		0.00	0	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Call		0.00000		7,270,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Put		2,910.00000		0,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Call		0.00000		7,170,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Put		3,010.00000		0,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Call		0.00000		7,370,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Put		2,810.00000		0,000	0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000		0.00	0	0	0.00
IGOV	On	03/02/2011	Index Future			148.41000	148.62700		0.00	0	0	4.00
IGOV	On	05/05/2011	Index Future			150.58100	150.80100		0.00	0	0	0.00
IGOV	On	04/08/2011	Index Future			152.75400	152.97700		0.00	0	0	0.00
ILBI	On	03/02/2011	Index Future			402.36900	402.56400		0.00	0	0	370.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200	15.00	0.00	0	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300	15.00	0.00	0	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500	15.00	0.00	0	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500	15.00	0.00	0	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200	15.00	0.00	0	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700	15.00	0.00	0	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			5.52500	5.55000			0.00	0	7,600.00
JIBAR FOn	19/01/2011	Jibar Tradeable Future			5.47000	5.52000			0.00	0	5,000.00
JIBAR FOn	16/02/2011	Jibar Tradeable Future			5.45000	5.47000			0.00	0	2,500.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			5.44300	5.46100			0.00	0	5,500.00
JIBAR FOn	20/04/2011	Jibar Tradeable Future			5.45200	5.46100			0.00	0	2.00
JIBAR FOn	18/05/2011	Jibar Tradeable Future			5.46100	5.46600			0.00	0	0.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.46200	5.47300			0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.63200	5.67800			0.00	0	13,900.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.87800	5.92400			0.00	0	5,200.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.16500	6.20800			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.47700	6.52000			0.00	0	100.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.77000	6.80000			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			339.09700	337.58800			0.00	0	3.00
OTH1	On 05/05/2011	Index Future			344.05700	342.52600			0.00	0	0.00
R157	On 03/02/2011	Bond Future			7.42900	7.46900		4.25	0.00	0	7,886.00
R157	On 03/02/2011	Bond Future	7.90	Call		2,077.00000	2,217,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.90	Put		211.00000	175,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Call		2,255.00000	2,400,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Put		174.00000	144,000	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		1,904.00000	2,039,000	4.32	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		252.00000	212,000	4.32	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.54000	7.58300		4.50	0.00	0	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		1,756.00000	1,856,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,069.00000	991,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		1,879.00000	1,984,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		987.00000	914,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		1,636.00000	1,733,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,154.00000	1,073,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		1,521.00000	1,614,000	4.47	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,245.00000	1,160,000	4.47	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.67000	7.71600		4.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		1,265.00000	1,339,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,107.00000	2,003,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		1,353.00000	1,430,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,000.00000	1,898,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		1,180.00000	1,251,000	4.10	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,218.00000	2,111,000	4.10	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.40500	8.47300		11.50	0.00	0	24,674.00
R186	On	03/02/2011	Bond Future	9.00	Call		5,448.00000	6,001,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		479.00000	368,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		5,832.00000	6,399,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		408.00000	311,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		5,072.00000	5,610,000	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		561.00000	435,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		7,515.00000	6,899,000	10.86	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		160.00000	208,000	10.86	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.48100	8.55200		11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		4,525.00000	4,931,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,656.00000	2,380,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		4,806.00000	5,226,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,471.00000	2,210,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		4,251.00000	4,643,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,850.00000	2,560,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		6,817.00000	6,322,000	11.12	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		1,365.00000	1,551,000	11.12	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.56300	8.63600		12.25	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		2,876.00000	3,142,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		6,578.00000	6,157,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		3,068.00000	3,346,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		6,281.00000	5,872,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		2,690.00000	2,944,000	11.77	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		6,884.00000	6,451,000	11.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.20100	7.21500		3.75	0.00	0	489.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,677.00000	2,722,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		29.00000	26,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,837.00000	2,882,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		23.00000	20,000	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		2,519.00000	2,563,000	3.94	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		37.00000	33,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.30700	7.32200		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,843.00000	1,875,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		479.00000	462,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,959.00000	1,991,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		437.00000	420,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,732.00000	1,762,000	3.80	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		526.00000	508,000	3.80	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.43600	7.45200		3.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		938.00000	956,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,546.00000	1,516,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		1,006.00000	1,025,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,463.00000	1,434,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		872.00000	889,000	3.61	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,631.00000	1,600,000	3.61	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.42100	0.37400			0.00	0	3,649.00
R202	On	03/02/2011	Bond Future	3.05	Call		60,701.00000	59,318,000		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		61,548.00000	60,165,000		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		59,846.00000	58,462,000		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			0.34400	0.29600			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		43,631.00000	42,214,000		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		44,659.00000	43,242,000		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		42,593.00000	41,176,000		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			8.03800	8.07700		6.50	0.00	0	1,407.00
R203	On	03/02/2011	Bond Future	8.50	Call		2,412.00000	2,566,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		297.00000	253,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		2,613.00000	2,771,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		252.00000	212,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		2,218.00000	2,365,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		350.00000	299,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Put		1,212.00000	1,095,000	6.39	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		821.00000	902,000	6.39	0.00	0	1,000.00
R203	On	05/05/2011	Bond Future			8.14500	8.18700		7.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		1,902.00000	2,008,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,595.00000	1,495,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		2,037.00000	2,147,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,487.00000	1,391,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		1,772.00000	1,874,000	6.87	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,709.00000	1,605,000	6.87	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.26500	8.30900		6.75	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		1,506.00000	1,587,000	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		2,972.00000	2,846,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,608.00000	1,692,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,835.00000	2,712,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		1,409.00000	1,486,000	6.50	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,115.00000	2,985,000	6.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.15100	8.20500		7.75	0.00	0	1,926.00
R204	On	03/02/2011	Bond Future	8.50	Call		2,167.00000	2,385,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		512.00000	423,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,372.00000	2,599,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		439.00000	360,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,971.00000	2,178,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		594.00000	494,000	7.72	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.25100	8.30800		8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		2,582.00000	2,765,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,533.00000	1,401,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		2,746.00000	2,936,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,426.00000	1,301,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		2,423.00000	2,599,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,646.00000	1,507,000	7.97	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.36300	8.42200		8.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		1,525.00000	1,639,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		3,807.00000	3,606,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		1,631.00000	1,750,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		3,639.00000	3,443,000	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		1,424.00000	1,533,000	7.81	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		3,981.00000	3,775,000	7.81	0.00	0	0.00
R206	On	03/02/2011	Bond Future			6.86100	6.85300		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,982.00000	2,961,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		3.00000	3,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,109.00000	3,088,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		2.00000	2,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,856.00000	2,834,000	3.19	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		4.00000	3,000	3.19	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.96500	6.95600		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,609.00000	1,590,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		297.00000	300,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,700.00000	1,682,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		269.00000	273,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,520.00000	1,502,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		328.00000	332,000	3.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.09900	7.09000		2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		796.00000	785,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		995.00000	1,004,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		849.00000	837,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		937.00000	945,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		743.00000	732,000	2.74	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,053.00000	1,062,000	2.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.24300	8.28700		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		3,041.00000	3,250,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		330.00000	276,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		3,278.00000	3,493,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		280.00000	232,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		2,810.00000	3,012,000	8.87	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		387.00000	326,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.33800	8.38400		9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		2,488.00000	2,634,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,817.00000	1,695,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		2,653.00000	2,804,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,694.00000	1,577,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		2,329.00000	2,469,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,946.00000	1,818,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.44200	8.49000		9.25	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		2,049.00000	2,164,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,419.00000	3,262,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		2,177.00000	2,296,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,259.00000	3,106,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,926.00000	2,035,000	8.91	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		3,584.00000	3,422,000	8.91	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.26500	8.31800		9.50	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		3,057.00000	3,319,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		392.00000	319,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		3,301.00000	3,572,000	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		334.00000	271,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		2,820.00000	3,073,000	9.64	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		458.00000	377,000	9.64	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.34900	8.40500		10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		2,537.00000	2,724,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,955.00000	1,797,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		2,708.00000	2,904,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,822.00000	1,672,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		2,371.00000	2,551,000	9.97	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,095.00000	1,929,000	9.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.44100	8.49900		10.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		2,137.00000	2,285,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		3,650.00000	3,448,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		2,273.00000	2,427,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		3,479.00000	3,284,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		2,006.00000	2,148,000	9.61	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		3,827.00000	3,619,000	9.61	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.38500	8.46800		15.25	0.00	0	22,601.00
R209	On	03/02/2011	Bond Future	9.00	Call		4,716.00000	5,304,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		438.00000	322,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		5,034.00000	5,636,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		374.00000	272,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		4,401.00000	4,974,000	15.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		508.00000	377,000	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			8.44200	8.52700		16.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		2,971.00000	3,335,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,196.00000	2,848,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		3,182.00000	3,562,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,991.00000	2,659,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		2,767.00000	3,116,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,412.00000	3,049,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.50100	8.58900		16.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		3,591.00000	3,954,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,328.00000	3,962,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		3,794.00000	4,170,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,116.00000	3,763,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		3,392.00000	3,743,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,548.00000	4,170,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		11,690.00000	12,327,000	17.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		736.00000	644,000	17.50	0.00	0	0.00
R211	On	03/02/2011	Bond Future			1.75700	1.75300			0.00	0	589.00
R211	On	03/02/2011	Bond Future	2.50	Call		4,222.00000	4,199,000		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		4,498.00000	4,475,000		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		3,946.00000	3,922,000		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	2.47200			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		4,982.00000	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		5,440.00000	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		4,523.00000	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			8.46000	8.53400			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		4,704.00000	4,075,000		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		4,248.00000	3,618,000		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		5,165.00000	4,535,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.52300	8.59800			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		5,222.00000	4,593,000		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		4,768.00000	4,138,000		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		5,681.00000	5,051,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.59100	8.66800			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		5,779.00000	5,141,000		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		5,326.00000	4,689,000		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		6,235.00000	5,597,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,494.36000	13,463.60000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		111.00000	166,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		1,475.00000	1,222,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		111.00000	166,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		1,475.00000	1,223,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		111.00000	166,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		1,475.00000	1,222,000	2.00	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			13,671.53000	13,638.76000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		1,388.00000	1,715,000		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		1,388.00000	1,715,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		1.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		1,388.00000	1,715,000		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			340.47900	339.48100			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			345.11100	344.09900			0.00	0	0.00
YUAN/FOn	On	14/03/2011	Foreign Exchange Future			1.03960	1.03870		14.30	0.00	0	0.00
YUAN/FOn	On	14/03/2011	Foreign Exchange Future	1.05	Call		238.00000	241,000	14.00	0.00	0	0.00
YUAN/FOn	On	14/03/2011	Foreign Exchange Future	1.05	Put		351.00000	345,000	14.00	0.00	0	0.00
YUAN/FOn	On	14/03/2011	Foreign Exchange Future	1.10	Call		118.00000	119,000	16.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO n 14/03/2011 Foreign Exchange Future	1.10	Put		731.00000	723,000	16.00	0.00	0	0.00
YUAN/FO n 14/03/2011 Foreign Exchange Future	1.00	Call		501.00000	507,000	13.00	0.00	0	0.00
YUAN/FO n 14/03/2011 Foreign Exchange Future	1.00	Put		114.00000	111,000	13.00	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future			1.05530	1.05470		14.46	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.05	Call		451.00000	454,000	14.46	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.05	Put		404.00000	401,000	14.46	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.10	Call		279.00000	281,000	15.57	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.10	Put		732.00000	728,000	15.57	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.00	Call		737.00000	742,000	14.09	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.00	Put		190.00000	189,000	14.09	0.00	0	0.00

Total for Derivatives : **388,507,250.70** **45,810** **799,065.00**

i-Bonds

CGR5 On 23/07/2011 Spot Bond			15.67900	15.67900			0.00	0	0.00
R155 On 31/08/2011 Spot Bond			5.90500	5.94000			0.00	0	0.00
R157 On 15/09/2015 Spot Bond			7.37000	7.40500			0.00	0	0.00
R186 On 21/12/2026 Spot Bond			8.36500	8.43000			0.00	0	0.00
R189 On 31/03/2013 Spot Bond			211.21058	211.16950			0.00	0	0.00
R197 On 07/12/2023 Spot Bond			225.89470	225.82551			0.00	0	0.00
R201 On 21/12/2014 Spot Bond			7.15000	7.16000			0.00	0	0.00
R202 On 07/12/2033 Spot Bond			2.70000	2.65000			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			7.98000	8.01500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.10000	8.15000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.81500	6.80500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.19500	8.23500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.22000	8.27000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.35500	8.43500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			125.89044	125.85240			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:										388,507,250.70	45,810	799,065.00