



Daily MTM Report

Daily summary for: 24/12/2010

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			6.82510	6.84050		13.64	91,565,541.60	13,416	284,513.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		16.00000	17,000	21.30	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		1,176.00000	1,192,000	21.30	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		15.00000	16,000	21.62	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		1,225.00000	1,241,000	21.62	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		18.00000	19,000	20.98	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		1,128.00000	1,144,000	20.98	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,668.00000	1,684,000	24.50	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		8.00000	9,000	24.50	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,660.00000	3,675,000	28.62	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	28.62	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		522.00000	536,000	16.83	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		62.00000	61,000	16.83	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,569.00000	1,585,000	23.86	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		9.00000	10,000	23.86	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		700.00000	716,000	18.11	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		40.00000	41,000	18.11	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		747.00000	762,000	18.43	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		37.00000	37,000	18.43	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		793.00000	809,000	18.75	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		33.00000	34,000	18.75	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		479.00000	493,000	16.51	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		69.00000	68,000	16.51	0.00	0	10,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		357.00000	369,000	15.56	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		97.00000	94,000	15.56	0.00	0	4,780.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		610.00000	624,000	17.47	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		50.00000	49,000	17.47	0.00	0	65.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		397.00000	409,000	15.88	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		87.00000	84,000	15.88	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		566.00000	580,000	17.15	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		56.00000	55,000	17.15	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		77.00000	75,000	16.19	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		437.00000	450,000	16.19	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		183.00000	191,000	13.96	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		173.00000	166,000	13.96	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			6.91230	6.92850		14.57	69,123.00	10	58,673.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		135.00000	133,000	17.13	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		657.00000	671,000	17.13	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		126.00000	125,000	17.36	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		698.00000	713,000	17.36	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		144.00000	142,000	16.89	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	13/06/2011	Foreign Exchange Future	7.40	Put		616.00000	630,000	16.89	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		403.00000	394,000	14.81	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		175.00000	182,000	14.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.00430	7.02110		14.72	0.00	0	9,779.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		127.00000	126,000	18.58	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,156.00000	1,172,000	18.58	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		121.00000	121,000	18.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,200.00000	1,217,000	18.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		132.00000	132,000	18.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,111.00000	1,128,000	18.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.09180	7.11000		15.22	0.00	0	16.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		345.00000	340,000	16.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		585.00000	598,000	16.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		330.00000	326,000	16.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		620.00000	634,000	16.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		360.00000	355,000	15.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		550.00000	563,000	15.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.07530	9.08990		19.45	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,520.00000	1,522,000	19.63	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,630.00000	1,647,000	19.63	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,504.00000	1,507,000	19.70	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,664.00000	1,682,000	19.70	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,536.00000	1,538,000	19.57	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,596.00000	1,613,000	19.57	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	14/03/2011	Foreign Exchange Future			6.82510	6.84050		13.64	0.00	0	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		12,232.00000	11,760,000	14.92	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		28,182.00000	29,250,000	14.92	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		10,892.00000	10,496,000	15.24	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		31,842.00000	32,986,000	15.24	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		13,743.00000	13,187,000	14.60	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		24,693.00000	25,677,000	14.60	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.91230	6.92850		14.57	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		23,237.00000	22,722,000	15.27	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		35,387.00000	36,492,000	15.27	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		21,654.00000	21,193,000	15.50	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		38,804.00000	39,963,000	15.50	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		24,946.00000	24,374,000	15.03	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		32,096.00000	33,144,000	15.03	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future			10.53390	10.54060		12.60	2,264,788.50	215	40,111.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Call		23.00000	22,000	15.71	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Put		1,282.00000	1,288,000	15.71	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Call		21.00000	20,000	15.83	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Put		1,330.00000	1,336,000	15.83	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Call		25.00000	24,000	15.58	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Put		1,234.00000	1,240,000	15.58	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Put		953.00000	959,000	14.84	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Call		44.00000	43,000	14.84	0.00	0	870.00
£ / R On	14/03/2011	Foreign Exchange Future	12.55	Put		2,015.00000	2,022,000	17.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		6.00000	6,000	17.57	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		1,475.00000	1,481,000	16.21	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		16.00000	15,000	16.21	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			10.65880	10.66640		13.37	0.00	0	2,058.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		113.00000	110,000	16.06	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		1,297.00000	1,301,000	16.06	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		107.00000	105,000	16.17	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		1,341.00000	1,346,000	16.17	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		118.00000	116,000	15.95	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		1,252.00000	1,257,000	15.95	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			10.78790	10.79550		13.79	0.00	0	2,401.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		290.00000	287,000	15.06	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		995.00000	999,000	15.06	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		279.00000	276,000	15.16	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		1,034.00000	1,038,000	15.16	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		302.00000	299,000	14.97	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		957.00000	961,000	14.97	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			10.90950	10.91790		14.08	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		379.00000	375,000	15.30	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		1,111.00000	1,116,000	15.30	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		367.00000	364,000	15.38	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		1,149.00000	1,155,000	15.38	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		391.00000	388,000	15.22	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		1,073.00000	1,079,000	15.22	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			0.08240	0.08240		17.48	0.00	0	731.00
¥ / R	On	14/03/2011	0.09	Call		147.00000	142,000	20.32	0.00	0	0.00
¥ / R	On	14/03/2011	0.09	Put		607.00000	602,000	20.32	0.00	0	0.00
¥ / R	On	14/03/2011	0.10	Call		34.00000	32,000	23.92	0.00	0	0.00
¥ / R	On	14/03/2011	0.10	Put		1,494.00000	1,492,000	23.92	0.00	0	0.00
¥ / R	On	14/03/2011	0.08	Call		614.00000	611,000	17.15	0.00	0	0.00
¥ / R	On	14/03/2011	0.08	Put		74.00000	71,000	17.15	0.00	0	0.00
¥ / R	On	13/06/2011			0.08360	0.08360		20.84	0.00	0	0.00
¥ / R	On	13/06/2011	0.09	Call		388.00000	377,000	19.30	0.00	0	0.00
¥ / R	On	13/06/2011	0.09	Put		528.00000	517,000	19.30	0.00	0	0.00
¥ / R	On	13/06/2011	0.10	Call		158.00000	151,000	22.19	0.00	0	0.00
¥ / R	On	13/06/2011	0.10	Put		1,298.00000	1,291,000	22.19	0.00	0	0.00
¥ / R	On	13/06/2011	0.08	Call		955.00000	949,000	17.16	0.00	0	0.00
¥ / R	On	13/06/2011	0.08	Put		95.00000	89,000	17.16	0.00	0	0.00
€ / R	On	14/03/2011			8.95630	8.93640		11.23	4,128,854.30	461	18,258.00
€ / R	On	14/03/2011	9.80	Call		23.00000	27,000	14.39	0.00	0	0.00
€ / R	On	14/03/2011	9.80	Put		887.00000	871,000	14.39	0.00	0	0.00
€ / R	On	14/03/2011	9.85	Call		21.00000	24,000	14.57	0.00	0	0.00
€ / R	On	14/03/2011	9.85	Put		935.00000	918,000	14.57	0.00	0	0.00
€ / R	On	14/03/2011	9.75	Call		26.00000	30,000	14.20	0.00	0	0.00
€ / R	On	14/03/2011	9.75	Put		840.00000	824,000	14.20	0.00	0	0.00
€ / R	On	14/03/2011	9.50	Put		613.00000	597,000	13.27	0.00	0	0.00
€ / R	On	14/03/2011	9.50	Call		49.00000	53,000	13.27	0.00	0	10,429.00
€ / R	On	14/03/2011	10.40	Put		1,470.00000	1,452,000	16.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		6.00000	8,000	16.62	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,569.00000	1,551,000	16.99	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		5.00000	7,000	16.99	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		1,176.00000	1,158,000	15.50	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		12.00000	14,000	15.50	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		38.00000	42,000	13.65	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		702.00000	686,000	13.65	0.00	0	3,000.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.06630	9.04680		12.20	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		119.00000	122,000	14.82	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		872.00000	856,000	14.82	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		112.00000	115,000	14.99	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		915.00000	899,000	14.99	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		126.00000	129,000	14.64	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		829.00000	813,000	14.64	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.18330	9.16330		12.52	0.00	0	2,360.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		246.00000	248,000	13.73	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		733.00000	715,000	13.73	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		235.00000	236,000	13.86	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		772.00000	753,000	13.86	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		258.00000	260,000	13.59	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		695.00000	677,000	13.59	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.29430	9.27480		13.04	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		318.00000	321,000	14.19	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		843.00000	827,000	14.19	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		307.00000	309,000	14.31	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		882.00000	865,000	14.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		331.00000	334,000	14.08	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		806.00000	790,000	14.08	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			372.76800	372.69600			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			343.59800	343.56400			6,871,960.00	2	1,164.00
ALBI	On	05/05/2011	Index Future			348.63000	348.59400			0.00	0	2.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.79080	6.79620		10.00	0.00	0	7,930.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		193.00000	186,000	10.77	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		97.00000	95,000	10.77	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		159.00000	153,000	10.39	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		113.00000	112,000	10.39	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		228.00000	222,000	11.16	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		82.00000	81,000	11.16	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.79700	6.80290		10.48	0.00	0	925.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		295.00000	290,000	11.33	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		142.00000	143,000	11.33	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		261.00000	256,000	11.05	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		158.00000	159,000	11.05	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		331.00000	325,000	11.62	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		128.00000	128,000	11.62	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.79950	6.80560		10.60	0.00	0	5,790.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		349.00000	342,000	11.31	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		193.00000	193,000	11.31	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		316.00000	309,000	11.07	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		210.00000	210,000	11.07	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		384.00000	376,000	11.54	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		178.00000	177,000	11.54	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.54930	7.57020		12.98	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		978.00000	969,000	12.73	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		708.00000	720,000	12.73	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		956.00000	948,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		736.00000	749,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,000.00000	990,000	12.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		680.00000	691,000	12.68	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.76690	6.74540		8.91	0.00	0	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		34.00000	37,000	10.29	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		339.00000	320,000	10.29	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		28.00000	30,000	10.52	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		383.00000	363,000	10.52	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		42.00000	45,000	10.06	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		297.00000	278,000	10.06	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			6.83720	6.81640		10.81	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		170.00000	176,000	10.95	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		254.00000	239,000	10.95	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		152.00000	157,000	11.09	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		286.00000	270,000	11.09	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		189.00000	196,000	10.81	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		223.00000	209,000	10.81	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.10900	7.12290		14.22	0.00	0	40.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		138.00000	135,000	14.77	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		265.00000	276,000	14.77	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		122.00000	120,000	14.95	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		299.00000	311,000	14.95	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		155.00000	153,000	14.59	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		232.00000	244,000	14.59	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.20980	7.22510		14.82	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		349.00000	346,000	14.76	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		224.00000	236,000	14.76	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		322.00000	321,000	14.79	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		247.00000	261,000	14.79	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		377.00000	373,000	14.72	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		202.00000	213,000	14.72	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			153.10600	153.09200			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			155.19300	155.17800			0.00	0	0.00
GOVI On	03/02/2011	GOVI			344.40500	344.37200			0.00	0	211.00
GOVI On	03/02/2011	GOVI	343.00	Call		13,720.00000	14,050,000		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		13,620.00000	13,950,000		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		13,820.00000	14,150,000		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			349.44800	349.41400		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Call		4,140.00000	4,480,000	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		4,040.00000	4,380,000	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		4,240.00000	4,580,000	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			148.48500	148.49600		0.00	0	6.00
IGOV	On	05/05/2011	Index Future			150.66000	150.67000		0.00	0	0.00
IGOV	On	04/08/2011	Index Future			152.83500	152.84500		0.00	0	0.00
ILBI	On	03/02/2011	Index Future			402.27200	402.35800		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			5.52400	5.54700			0.00	0	5,291.00
JIBAR FOn	16/02/2011	Jibar Tradeable Future			5.47900	5.47700			0.00	0	2,500.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			5.46600	5.46400			0.00	0	5,790.00
JIBAR FOn	20/04/2011	Jibar Tradeable Future			5.47500	5.46300			0.00	0	2.00
JIBAR FOn	18/05/2011	Jibar Tradeable Future			5.47600	5.46900			0.00	0	1.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.48100	5.47800			0.00	0	4,790.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.62600	5.63700			0.00	0	14,390.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.89500	5.90400			0.00	0	5,290.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.18200	6.19300			0.00	0	290.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.50500	6.50300			0.00	0	390.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.81300	6.82300			0.00	0	40,390.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			7.12000	7.05000			0.00	0	290.00
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			338.87300	338.83100			0.00	0	3.00
OTH1	On 05/05/2011	Index Future			343.83600	343.79200			0.00	0	0.00
R157	On 03/02/2011	Bond Future			7.44800	7.44900		4.25	0.00	0	7,886.00
R157	On 03/02/2011	Bond Future	7.90	Call		2,097.00000	2,096,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.90	Put		143.00000	138,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Call		2,283.00000	2,282,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Put		115.00000	109,000	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		1,917.00000	1,915,000	4.32	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		178.00000	171,000	4.32	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.56000	7.56100		4.50	0.00	0	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		1,761.00000	1,759,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		983.00000	977,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		1,888.00000	1,885,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		905.00000	898,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		1,639.00000	1,636,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,066.00000	1,059,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		1,522.00000	1,519,000	4.47	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,155.00000	1,148,000	4.47	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.69100	7.69200		4.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		1,270.00000	1,268,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,019.00000	2,013,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		1,359.00000	1,357,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,912.00000	1,907,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		1,184.00000	1,182,000	4.10	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,129.00000	2,123,000	4.10	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.41200	8.41300		11.50	0.00	0	25,674.00
R186	On	03/02/2011	Bond Future	9.00	Call		5,831.00000	5,829,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		276.00000	265,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		6,237.00000	6,236,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		227.00000	216,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		5,431.00000	5,427,000	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		334.00000	320,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		6,903.00000	6,887,000	10.86	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		134.00000	128,000	10.86	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.48800	8.48900		11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		4,774.00000	4,768,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,300.00000	2,285,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		5,069.00000	5,063,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,130.00000	2,115,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		4,486.00000	4,480,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,480.00000	2,465,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		6,283.00000	6,266,000	11.12	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		1,435.00000	1,427,000	11.12	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.57000	8.57100		12.25	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		3,027.00000	3,021,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		6,117.00000	6,102,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		3,229.00000	3,223,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		5,830.00000	5,815,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		2,832.00000	2,826,000	11.77	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		6,414.00000	6,399,000	11.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.23200	7.23300		3.75	0.00	0	489.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,605.00000	2,607,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		19.00000	17,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,766.00000	2,768,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		14.00000	12,000	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		2,444.00000	2,446,000	3.94	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		24.00000	22,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.34000	7.34100		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,769.00000	1,768,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		466.00000	461,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,884.00000	1,883,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		423.00000	418,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,657.00000	1,656,000	3.80	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		512.00000	508,000	3.80	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.47200	7.47300		3.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		885.00000	884,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,556.00000	1,552,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		953.00000	951,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,473.00000	1,468,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		822.00000	820,000	3.61	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,644.00000	1,639,000	3.61	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.37800	0.37800			0.00	0	3,689.00
R202	On	03/02/2011	Bond Future	3.05	Call		60,583.00000	60,583,000		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		61,430.00000	61,430,000		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		59,727.00000	59,727,000		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			0.30000	0.30000			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		43,513.00000	43,513,000		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		44,541.00000	44,541,000		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		42,474.00000	42,474,000		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			8.04700	8.04800		6.50	0.00	0	1,407.00
R203	On	03/02/2011	Bond Future	8.50	Call		2,463.00000	2,461,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		201.00000	194,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		2,673.00000	2,671,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		165.00000	158,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		2,259.00000	2,255,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		244.00000	235,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Put		1,030.00000	1,017,000	6.39	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		786.00000	778,000	6.39	0.00	0	1,000.00
R203	On	05/05/2011	Bond Future			8.15400	8.15500		7.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		1,926.00000	1,922,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,462.00000	1,453,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		2,064.00000	2,060,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,357.00000	1,348,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		1,792.00000	1,788,000	6.87	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,572.00000	1,563,000	6.87	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.27400	8.27600		6.75	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		1,524.00000	1,524,000	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		2,835.00000	2,826,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,628.00000	1,627,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,700.00000	2,690,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		1,426.00000	1,425,000	6.50	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,977.00000	2,966,000	6.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.17100	8.17200		7.75	0.00	0	1,926.00
R204	On	03/02/2011	Bond Future	8.50	Call		2,211.00000	2,206,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		368.00000	357,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,427.00000	2,423,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		307.00000	297,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		2,003.00000	1,996,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		438.00000	426,000	7.72	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.27200	8.27300		8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		2,628.00000	2,624,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,386.00000	1,376,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		2,797.00000	2,794,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,284.00000	1,275,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		2,464.00000	2,460,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,494.00000	1,484,000	7.97	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.38400	8.38600		8.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		1,546.00000	1,545,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		3,636.00000	3,624,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		1,654.00000	1,653,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		3,470.00000	3,458,000	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		1,443.00000	1,441,000	7.81	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		3,808.00000	3,795,000	7.81	0.00	0	0.00
R206	On	03/02/2011	Bond Future			6.86800	6.86900		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,938.00000	2,941,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		1.00000	1,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,065.00000	3,068,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		1.00000	1,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,811.00000	2,814,000	3.19	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		2.00000	2,000	3.19	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.97200	6.97300		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,555.00000	1,555,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		285.00000	282,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,647.00000	1,647,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		257.00000	255,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,466.00000	1,466,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		315.00000	313,000	3.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.10600	7.10700		2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		759.00000	758,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		996.00000	992,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		812.00000	811,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		938.00000	935,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		708.00000	707,000	2.74	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,056.00000	1,052,000	2.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.24400	8.25000		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		3,146.00000	3,169,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		214.00000	201,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		3,394.00000	3,419,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		175.00000	164,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		2,902.00000	2,924,000	8.87	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		257.00000	244,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.33800	8.34500		9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		2,543.00000	2,559,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,645.00000	1,620,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		2,713.00000	2,730,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,527.00000	1,503,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		2,378.00000	2,393,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,768.00000	1,742,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.44300	8.44900		9.25	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		2,095.00000	2,104,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,233.00000	3,208,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		2,226.00000	2,236,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,076.00000	3,052,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,967.00000	1,976,000	8.91	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		3,393.00000	3,368,000	8.91	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.27100	8.27200		9.50	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		3,206.00000	3,202,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		251.00000	240,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		3,464.00000	3,462,000	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		207.00000	198,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		2,953.00000	2,949,000	9.64	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		301.00000	291,000	9.64	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.35500	8.35600		10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		2,629.00000	2,624,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,745.00000	1,734,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		2,807.00000	2,803,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,619.00000	1,608,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		2,456.00000	2,451,000	9.97	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,878.00000	1,866,000	9.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.44700	8.44800		10.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		2,212.00000	2,209,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		3,418.00000	3,409,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		2,352.00000	2,349,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		3,251.00000	3,242,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		2,076.00000	2,073,000	9.61	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		3,589.00000	3,580,000	9.61	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.38900	8.39000		15.25	0.00	0	22,601.00
R209	On	03/02/2011	Bond Future	9.00	Call		5,178.00000	5,176,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		239.00000	228,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		5,518.00000	5,517,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		196.00000	187,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		4,840.00000	4,837,000	15.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		286.00000	275,000	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			8.44600	8.44600		16.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		3,218.00000	3,207,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,765.00000	2,754,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		3,444.00000	3,433,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,574.00000	2,563,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		2,999.00000	2,988,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,965.00000	2,954,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.50500	8.50600		16.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		3,855.00000	3,851,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,905.00000	3,893,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		4,070.00000	4,066,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,705.00000	3,692,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		3,645.00000	3,641,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,114.00000	4,102,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		12,249.00000	12,252,000	17.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		608.00000	602,000	17.50	0.00	0	0.00
R210	On	03/02/2011	Bond Future			0.95800	0.95800			0.00	0	2.00
R210	On	03/02/2011	Bond Future	3.10	Call		32,509.00000	32,509,000		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		33,141.00000	33,141,000		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		31,871.00000	31,871,000		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			1.72900	1.72800			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		4,367.00000	4,361,000		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		4,642.00000	4,637,000		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		4,090.00000	4,085,000		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			2.48000	2.47900			0.00	0	2,518.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,914.00000	4,905,000		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		5,372.00000	5,362,000		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		4,455.00000	4,445,000		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			8.46800	8.46900			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		4,152.00000	4,143,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.05	Put		3,695.00000	3,687,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	7.95	Put		4,612.00000	4,604,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.53100	8.53200			0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Put		4,669.00000	4,660,000		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		4,214.00000	4,205,000		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		5,127.00000	5,118,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.59900	8.60000			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		5,216.00000	5,208,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		4,764.00000	4,755,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		5,672.00000	5,664,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,209.40000	13,202.75000		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		3,973.00000	3,906,000	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		3,973.00000	3,906,000	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		3,972.00000	3,906,000	2.00	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			13,382.15000	13,378.17000			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		1,218.00000	1,179,000		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		1,218.00000	1,179,000		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		1,218.00000	1,178,000		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			340.23400	340.21200			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			344.87100	344.84800			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.02890	1.02890		13.26	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		181.00000	179,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		392.00000	390,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		83.00000	81,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		794.00000	792,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		419.00000	417,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		130.00000	128,000	13.00	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.04360	1.04430		14.56	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		388.00000	385,000	14.56	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		445.00000	449,000	14.56	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		235.00000	234,000	15.82	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		792.00000	798,000	15.82	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		648.00000	643,000	13.85	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		205.00000	207,000	13.85	0.00	0	0.00
Total for Derivatives :										104,900,267.40	14,104	813,983.00
<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			5.94000	5.94000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.40000	7.40000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.38000	8.38000			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			211.34760	211.33390			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			226.12549	226.10240			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.19000	7.19000			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			8.00000	8.00000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.13000	8.13000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.83000	6.83000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.20500	8.21000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.23500	8.23500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.36500	8.36500			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:										104,900,267.40	14,104	813,983.00