



Daily MTM Report

Daily summary for: 30/12/2010

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			6.71070	6.74290		13.57	53,927,185.20	8,036	287,586.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		10.00000	9,000	21.23	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		1,267.00000	1,298,000	21.23	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		9.00000	8,000	21.53	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		1,316.00000	1,347,000	21.53	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		11.00000	10,000	20.94	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		1,218.00000	1,249,000	20.94	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,762.00000	1,793,000	24.18	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		5.00000	4,000	24.18	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,757.00000	3,789,000	29.39	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	29.39	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		600.00000	627,000	17.11	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		43.00000	38,000	17.11	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,663.00000	1,694,000	23.59	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		6.00000	5,000	23.59	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		784.00000	813,000	18.29	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		27.00000	24,000	18.29	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		831.00000	860,000	18.58	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		24.00000	21,000	18.58	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		879.00000	908,000	18.88	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		22.00000	19,000	18.88	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		555.00000	581,000	16.81	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		48.00000	42,000	16.81	0.00	0	10,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		426.00000	450,000	15.93	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		69.00000	61,000	15.93	0.00	0	4,780.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		691.00000	719,000	17.70	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		34.00000	30,000	17.70	0.00	0	65.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		468.00000	493,000	16.22	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		61.00000	54,000	16.22	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		645.00000	672,000	17.40	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		38.00000	33,000	17.40	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		54.00000	48,000	16.52	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		511.00000	537,000	16.52	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		235.00000	254,000	14.46	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		128.00000	115,000	14.46	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			6.79740	6.82900		14.48	4,404,715.20	648	59,784.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		111.00000	105,000	17.51	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		732.00000	758,000	17.51	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		104.00000	98,000	17.75	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		775.00000	801,000	17.75	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		118.00000	112,000	17.28	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		689.00000	715,000	17.28	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		334.00000	316,000	14.59	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		205.00000	219,000	14.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			6.88900	6.92070		14.69	186,003.00	27	9,809.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		109.00000	106,000	18.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,238.00000	1,267,000	18.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		105.00000	101,000	19.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,284.00000	1,312,000	19.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		114.00000	110,000	18.75	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,193.00000	1,221,000	18.75	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.97480	7.00710		15.05	0.00	0	16.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		307.00000	295,000	16.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		650.00000	670,000	16.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		293.00000	283,000	16.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		686.00000	708,000	16.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		320.00000	309,000	16.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		613.00000	634,000	16.17	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			8.96830	8.99580		19.41	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,478.00000	1,465,000	19.71	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,682.00000	1,697,000	19.71	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,463.00000	1,450,000	19.77	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,717.00000	1,732,000	19.77	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,493.00000	1,480,000	19.65	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,647.00000	1,662,000	19.65	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			6.71070	6.74290		13.57	0.00	0	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		8,818.00000	7,840,000	15.34	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		34,528.00000	36,770,000	15.34	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		7,787.00000	6,908,000	15.63	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		38,497.00000	40,838,000	15.63	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		9,993.00000	8,905,000	15.05	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		30,703.00000	32,835,000	15.05	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.79740	6.82900		14.48	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		19,292.00000	18,141,000	15.65	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		41,392.00000	43,401,000	15.65	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		17,948.00000	16,878,000	15.88	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		45,048.00000	47,138,000	15.88	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		20,748.00000	19,512,000	15.41	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		37,848.00000	39,772,000	15.41	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future			10.36460	10.40200		12.59	1,969,274.00	190	45,311.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Call		15.00000	13,000	16.39	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Put		1,413.00000	1,448,000	16.39	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Call		13.00000	12,000	16.53	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Put		1,461.00000	1,497,000	16.53	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Call		16.00000	14,000	16.26	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Put		1,364.00000	1,399,000	16.26	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Put		1,077.00000	1,111,000	15.48	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Call		29.00000	26,000	15.48	0.00	0	870.00
£ / R On	14/03/2011	Foreign Exchange Future	12.55	Put		2,152.00000	2,188,000	18.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		4.00000	3,000	18.39	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		1,608.00000	1,644,000	16.92	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		10.00000	9,000	16.92	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			10.48860	10.52570		13.37	545,407.20	52	2,059.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		91.00000	85,000	16.49	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		1,415.00000	1,446,000	16.49	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		86.00000	80,000	16.60	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		1,460.00000	1,491,000	16.60	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		95.00000	89,000	16.37	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		1,369.00000	1,400,000	16.37	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			10.61690	10.65480		13.71	21,233.80	2	2,406.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		250.00000	239,000	15.40	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,095.00000	1,122,000	15.40	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		240.00000	230,000	15.50	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		1,135.00000	1,163,000	15.50	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		260.00000	249,000	15.31	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		1,055.00000	1,082,000	15.31	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			10.73560	10.77460		14.10	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		335.00000	323,000	15.60	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		1,210.00000	1,237,000	15.60	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		325.00000	313,000	15.68	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		1,250.00000	1,277,000	15.68	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		346.00000	333,000	15.52	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		1,171.00000	1,197,000	15.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	14/03/2011			0.08210	0.08230		16.98	0.00	0	731.00
¥ / R	On	14/03/2011	0.09	Call		127.00000	118,000	19.90	0.00	0	0.00
¥ / R	On	14/03/2011	0.09	Put		597.00000	608,000	19.90	0.00	0	0.00
¥ / R	On	14/03/2011	0.10	Call		26.00000	24,000	23.60	0.00	0	0.00
¥ / R	On	14/03/2011	0.10	Put		1,496.00000	1,514,000	23.60	0.00	0	0.00
¥ / R	On	14/03/2011	0.08	Call		594.00000	576,000	16.81	0.00	0	0.00
¥ / R	On	14/03/2011	0.08	Put		64.00000	66,000	16.81	0.00	0	0.00
¥ / R	On	13/06/2011			0.08330	0.08340		20.54	0.00	0	0.00
¥ / R	On	13/06/2011	0.09	Call		355.00000	347,000	18.94	0.00	0	0.00
¥ / R	On	13/06/2011	0.09	Put		515.00000	517,000	18.94	0.00	0	0.00
¥ / R	On	13/06/2011	0.10	Call		137.00000	133,000	21.91	0.00	0	0.00
¥ / R	On	13/06/2011	0.10	Put		1,297.00000	1,303,000	21.91	0.00	0	0.00
¥ / R	On	13/06/2011	0.08	Call		923.00000	914,000	16.73	0.00	0	0.00
¥ / R	On	13/06/2011	0.08	Put		83.00000	84,000	16.73	0.00	0	0.00
€ / R	On	14/03/2011			8.92620	8.85250		11.14	892,620.00	100	18,014.00
€ / R	On	14/03/2011	9.80	Call		16.00000	19,000	14.16	0.00	0	0.00
€ / R	On	14/03/2011	9.80	Put		964.00000	893,000	14.16	0.00	0	0.00
€ / R	On	14/03/2011	9.85	Call		14.00000	17,000	14.33	0.00	0	0.00
€ / R	On	14/03/2011	9.85	Put		1,012.00000	941,000	14.33	0.00	0	0.00
€ / R	On	14/03/2011	9.75	Call		18.00000	21,000	13.99	0.00	0	0.00
€ / R	On	14/03/2011	9.75	Put		916.00000	845,000	13.99	0.00	0	0.00
€ / R	On	14/03/2011	9.50	Put		682.00000	615,000	13.15	0.00	0	0.00
€ / R	On	14/03/2011	9.50	Call		34.00000	41,000	13.15	0.00	0	10,429.00
€ / R	On	14/03/2011	10.40	Put		1,552.00000	1,479,000	16.17	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		4.00000	5,000	16.17	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,651.00000	1,578,000	16.51	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		3.00000	4,000	16.51	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		1,256.00000	1,183,000	15.16	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		8.00000	9,000	15.16	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		26.00000	32,000	13.49	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		774.00000	706,000	13.49	0.00	0	3,000.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.03770	8.96120		12.17	0.00	0	5,920.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		101.00000	111,000	14.84	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		940.00000	873,000	14.84	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		95.00000	104,000	15.02	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		984.00000	916,000	15.02	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		107.00000	117,000	14.66	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		896.00000	829,000	14.66	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.15530	9.07760		12.44	0.00	0	2,364.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		217.00000	236,000	13.81	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		789.00000	731,000	13.81	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		207.00000	224,000	13.94	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		829.00000	769,000	13.94	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		228.00000	247,000	13.67	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		750.00000	692,000	13.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.26580	9.18720		12.93	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		286.00000	307,000	14.22	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		899.00000	841,000	14.22	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		275.00000	295,000	14.34	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	938.00000	879,000	14.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call	297.00000	319,000	14.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put	860.00000	803,000	14.10	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			374.60200	372.98300		0.00	0	30.00
ALBI	On	03/02/2011	Index Future			345.27200	343.79800		86,318,000.00	25	1,164.00
ALBI	On	05/05/2011	Index Future			350.33100	348.83500		0.00	0	2.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.74810	6.77750	9.94	0.00	0	7,893.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call	169.00000	150,000	10.34	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put	92.00000	102,000	10.34	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call	136.00000	119,000	9.94	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put	109.00000	121,000	9.94	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call	204.00000	184,000	10.74	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put	77.00000	86,000	10.74	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.75510	6.78530	10.54	0.00	0	925.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call	280.00000	261,000	11.35	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put	145.00000	156,000	11.35	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call	247.00000	229,000	11.08	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put	162.00000	174,000	11.08	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call	315.00000	295,000	11.63	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put	130.00000	140,000	11.63	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.75870	6.78760	10.69	0.00	0	5,790.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call	333.00000	315,000	11.34	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put	195.00000	206,000	11.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		300.00000	284,000	11.12	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		212.00000	225,000	11.12	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		367.00000	348,000	11.56	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		179.00000	189,000	11.56	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.54830	7.59300		13.12	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		997.00000	973,000	12.82	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		704.00000	725,000	12.82	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		976.00000	952,000	12.88	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		733.00000	754,000	12.88	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,018.00000	994,000	12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		675.00000	696,000	12.76	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.70250	6.72590		8.60	0.00	0	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		25.00000	22,000	10.32	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		349.00000	370,000	10.32	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		20.00000	18,000	10.56	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		394.00000	416,000	10.56	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		32.00000	28,000	10.07	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		306.00000	326,000	10.07	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			6.77260	6.79560		10.72	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		154.00000	147,000	11.16	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		258.00000	274,000	11.16	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		138.00000	131,000	11.31	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		292.00000	308,000	11.31	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		173.00000	165,000	11.02	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		227.00000	242,000	11.02	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.15000	7.09360		14.42	0.00	0	40.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		125.00000	145,000	14.79	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		281.00000	245,000	14.79	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		110.00000	128,000	14.98	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		316.00000	278,000	14.98	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		141.00000	164,000	14.60	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		247.00000	214,000	14.60	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.25100	7.19370		14.78	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		334.00000	365,000	14.70	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		240.00000	214,000	14.70	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		309.00000	338,000	14.73	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		265.00000	237,000	14.73	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		360.00000	393,000	14.67	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		216.00000	192,000	14.67	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			153.58000	153.18500			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			155.67500	155.27500			0.00	0	0.00
GOVI On	03/02/2011	GOVI			346.02500	344.59500			0.00	0	211.00
GOVI On	03/02/2011	GOVI	343.00	Call		15,950.00000	30,250,000		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		15,850.00000	30,150,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.01	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	342.99	Call		16,050.00000	30,350,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/02/2011	GOVI	342.99	Put		0.00000	0,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI			351.09500	349.64400		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Call		6,440.00000	20,950,000	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		6,340.00000	20,850,000	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		6,540.00000	21,050,000	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			148.42400	148.43400		0.00	0	6.00
IGOV	On	05/05/2011	Index Future			150.59900	150.60900		0.00	0	0.00
IGOV	On	04/08/2011	Index Future			152.77400	152.78400		0.00	0	0.00
ILBI	On	03/02/2011	Index Future			402.18600	402.19900		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			5.51200	5.53500			0.00	0	5,291.00
JIBAR FOn	16/02/2011	Jibar Tradeable Future			5.46800	5.48300			0.00	0	2,500.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			5.45000	5.46500			0.00	0	5,790.00
JIBAR FOn	20/04/2011	Jibar Tradeable Future			5.45000	5.46200			0.00	0	2.00
JIBAR FOn	18/05/2011	Jibar Tradeable Future			5.45500	5.46800			0.00	0	1.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.46000	5.47700			0.00	0	4,790.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.61100	5.62300			0.00	100	14,490.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.87200	5.89600			0.00	0	5,290.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.15100	6.18300			0.00	0	290.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.47700	6.50500			0.00	0	390.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.78400	6.82700			0.00	0	41,390.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			7.15000	7.20000			0.00	0	390.00
JN02	On 03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On 03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
OTH1	On 03/02/2011	Index Future			340.83500	339.12200			0.00	0	3.00
OTH1	On 05/05/2011	Index Future			345.83000	344.09000			0.00	0	0.00
R157	On 03/02/2011	Bond Future			7.36500	7.43800		4.25	0.00	0	7,886.00
R157	On 03/02/2011	Bond Future	7.90	Call		2,109.00000	2,391,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.90	Put		107.00000	69,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Call		2,299.00000	2,589,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Put		83.00000	53,000	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		1,923.00000	2,197,000	4.32	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		136.00000	89,000	4.32	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.47000	7.54900		4.50	0.00	0	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		1,761.00000	1,961,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		933.00000	806,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		1,889.00000	2,096,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		857.00000	736,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		1,638.00000	1,829,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,016.00000	879,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		1,519.00000	1,702,000	4.47	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,102.00000	958,000	4.47	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.59400	7.67900		4.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		1,270.00000	1,417,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,969.00000	1,784,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		1,361.00000	1,513,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,864.00000	1,685,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		1,184.00000	1,324,000	4.10	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,079.00000	1,887,000	4.10	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.33200	8.40400		11.50	2,285,444.07	19	25,674.00
R186	On	03/02/2011	Bond Future	9.00	Call		5,845.00000	6,488,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		202.00000	135,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		6,260.00000	6,915,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		162.00000	107,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		5,435.00000	6,065,000	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		250.00000	170,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		6,780.00000	6,110,000	10.86	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		99.00000	139,000	10.86	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.40500	8.47900		11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		4,761.00000	5,214,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,191.00000	1,928,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		5,059.00000	5,528,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,024.00000	1,777,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		4,470.00000	4,908,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,368.00000	2,090,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		6,151.00000	5,643,000	11.12	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		1,399.00000	1,607,000	11.12	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.48500	8.56100		12.25	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		3,008.00000	3,303,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		6,004.00000	5,577,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		3,211.00000	3,519,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		5,718.00000	5,304,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		2,812.00000	3,095,000	11.77	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		6,300.00000	5,861,000	11.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.15000	7.22300		3.75	0.00	0	489.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,631.00000	2,877,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		10.00000	6,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,794.00000	3,041,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		7.00000	4,000	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		2,469.00000	2,713,000	3.94	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		15.00000	8,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.25100	7.33000		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,775.00000	1,958,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		436.00000	365,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,891.00000	2,079,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		394.00000	328,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,662.00000	1,839,000	3.80	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		482.00000	404,000	3.80	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.37400	7.46000		3.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		886.00000	996,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,518.00000	1,370,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		954.00000	1,069,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,435.00000	1,292,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		822.00000	927,000	3.61	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,605.00000	1,452,000	3.61	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.37900	0.37900			0.00	0	3,689.00
R202	On	03/02/2011	Bond Future	3.05	Call		60,553.00000	60,553,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.10	Call		61,400.00000	61,400,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.00	Call		59,698.00000	59,698,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.30100	0.30100			0.00	0	6,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	05/05/2011	Bond Future	2.05	Call		43,483.00000	43,483,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Call		44,511.00000	44,511,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Call		42,444.00000	42,444,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
R203	On	03/02/2011	Bond Future			7.96400	8.03700		6.50	314,281.62	3	1,404.00
R203	On	03/02/2011	Bond Future	8.50	Call		2,470.00000	2,792,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		152.00000	103,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		2,686.00000	3,016,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		122.00000	80,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		2,260.00000	2,572,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		189.00000	130,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Put		934.00000	738,000	6.39	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		746.00000	921,000	6.39	0.00	0	1,000.00
R203	On	05/05/2011	Bond Future			8.06700	8.14400		7.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		1,917.00000	2,129,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,399.00000	1,233,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		2,057.00000	2,277,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,296.00000	1,138,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		1,782.00000	1,985,000	6.87	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,508.00000	1,333,000	6.87	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.18300	8.26300		6.75	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		1,522.00000	1,680,000	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		2,772.00000	2,552,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,626.00000	1,791,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,637.00000	2,424,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		1,422.00000	1,573,000	6.50	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,912.00000	2,684,000	6.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.09000	8.16200		7.75	201,090.16	2	1,926.00
R204	On	03/02/2011	Bond Future	8.50	Call		2,197.00000	2,521,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		297.00000	211,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,420.00000	2,757,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		243.00000	169,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,982.00000	2,292,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		360.00000	260,000	7.72	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.18700	8.26200		8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		2,622.00000	2,878,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,319.00000	1,160,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		2,793.00000	3,058,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,219.00000	1,069,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		2,457.00000	2,703,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,426.00000	1,257,000	7.97	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.29500	8.37400		8.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		1,539.00000	1,701,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		3,565.00000	3,303,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		1,648.00000	1,817,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		3,400.00000	3,145,000	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		1,435.00000	1,589,000	7.81	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		3,736.00000	3,466,000	7.81	0.00	0	0.00
R206	On	03/02/2011	Bond Future			6.78000	6.85900		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,964.00000	3,173,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		0.00000	0,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,091.00000	3,300,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		0.00000	0,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,837.00000	3,045,000	3.19	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		1.00000	0,000	3.19	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.87500	6.96200		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,562.00000	1,725,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		265.00000	216,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,655.00000	1,821,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		238.00000	193,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,472.00000	1,630,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		295.00000	241,000	3.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.99800	7.09500		2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		760.00000	862,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		970.00000	858,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		813.00000	919,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		912.00000	804,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		708.00000	805,000	2.74	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,029.00000	911,000	2.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.16800	8.24000		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		3,152.00000	3,533,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		160.00000	108,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		3,407.00000	3,797,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		128.00000	85,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		2,902.00000	3,273,000	8.87	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		198.00000	136,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.25900	8.33400		9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		2,534.00000	2,791,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,571.00000	1,389,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		2,706.00000	2,972,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,456.00000	1,283,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		2,367.00000	2,614,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,693.00000	1,501,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.36000	8.43800		9.25	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		2,088.00000	2,287,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,163.00000	2,918,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		2,220.00000	2,427,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,008.00000	2,771,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,960.00000	2,151,000	8.91	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		3,324.00000	3,071,000	8.91	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.19000	8.25700		9.50	463,121.05	5	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		3,236.00000	3,605,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		186.00000	130,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		3,502.00000	3,880,000	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		150.00000	103,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		2,976.00000	3,335,000	9.64	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		229.00000	163,000	9.64	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.27200	8.34100		10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		2,634.00000	2,883,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,657.00000	1,478,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		2,815.00000	3,074,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,534.00000	1,365,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		2,459.00000	2,698,000	9.97	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,788.00000	1,599,000	9.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.36000	8.43200		10.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		2,218.00000	2,414,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		3,327.00000	3,086,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		2,360.00000	2,564,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		3,163.00000	2,930,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		2,081.00000	2,270,000	9.61	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		3,498.00000	3,250,000	9.61	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.31100	8.38200		15.25	161,279.06	2	22,599.00
R209	On	03/02/2011	Bond Future	9.00	Call		5,182.00000	5,736,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		174.00000	118,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		5,531.00000	6,094,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		141.00000	93,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		4,837.00000	5,380,000	15.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		215.00000	147,000	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			8.36500	8.43800		16.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		3,187.00000	3,525,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,666.00000	2,383,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		3,414.00000	3,767,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,477.00000	2,209,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		2,967.00000	3,291,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,866.00000	2,569,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.42200	8.49700		16.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		3,842.00000	4,172,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,817.00000	3,517,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		4,059.00000	4,400,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,619.00000	3,329,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		3,631.00000	3,950,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,025.00000	3,714,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		12,289.00000	12,852,000	17.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		573.00000	505,000	17.50	0.00	0	0.00
R210	On	03/02/2011	Bond Future			0.96000	0.96000			0.00	0	2.00
R210	On	03/02/2011	Bond Future	3.10	Call		32,473.00000	32,473,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.15	Call		33,105.00000	33,105,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.05	Call		31,835.00000	31,835,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future			1.73400	1.73300			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		4,338.00000	4,332,000		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		4,613.00000	4,608,000		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		4,061.00000	4,056,000		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			2.48200	2.48200			0.00	0	2,518.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,885.00000	4,885,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.05	Call		5,343.00000	5,343,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Call		4,426.00000	4,426,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Put		1.00000	1,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future			8.38900	8.46000			0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.00	Put		4,075.00000	3,464,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.05	Put		3,618.00000	3,007,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	7.95	Put		4,535.00000	3,924,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.44900	8.52300			0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Put		4,593.00000	3,964,000		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		4,138.00000	3,510,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Put		5,051.00000	4,423,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.51500	8.59000			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		5,133.00000	4,505,000		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		4,680.00000	4,052,000		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		5,589.00000	4,961,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,096.59000	13,075.17000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		5,248.00000	5,034,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		5,248.00000	5,034,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		5,248.00000	5,034,000	2.00	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			13,269.70000	13,242.59000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		2,574.00000	2,303,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		2,574.00000	2,303,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		2,574.00000	2,303,000		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			341.82300	340.39000			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			346.48600	345.03300			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.01640	1.01820		13.11	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		133.00000	126,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		451.00000	462,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		56.00000	53,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		874.00000	889,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		339.00000	326,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		157.00000	162,000	13.00	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.03100	1.03220		14.65	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		327.00000	321,000	14.65	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		505.00000	511,000	14.65	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		195.00000	192,000	15.98	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		873.00000	882,000	15.98	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		560.00000	549,000	13.74	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		238.00000	239,000	13.74	0.00	0	0.00
Total for Derivatives :										151,689,654.36	9,211	824,421.00
<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			5.86000	5.93000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.32500	7.39500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.30500	8.37500			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			211.43434	211.41456			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			226.26044	226.23085			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.11500	7.18500			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.65000	2.65000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			7.92500	7.99500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.05500	8.12500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.75000	6.82500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.13500	8.20500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.16000	8.22500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.29000	8.36000			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:										151,689,654.36	9,211	824,421.00