



Daily MTM Report

Daily summary for: 21/01/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 14/03/2011 Foreign Exchange Future			7.13360	7.12070		14.33	71,000,720.80	9,953	253,206.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		9.00000	10,000	18.04	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		888.00000	876,000	18.04	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		7.00000	8,000	18.26	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		936.00000	924,000	18.26	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		10.00000	11,000	17.82	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		839.00000	827,000	17.82	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,381.00000	1,368,000	20.22	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		2.00000	2,000	20.22	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,379.00000	3,366,000	30.10	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	30.10	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		265.00000	259,000	14.99	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		86.00000	93,000	14.99	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,282.00000	1,269,000	19.79	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		3.00000	3,000	19.79	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		424.00000	415,000	15.86	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		45.00000	49,000	15.86	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		467.00000	458,000	16.08	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		38.00000	42,000	16.08	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		511.00000	502,000	16.30	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		32.00000	36,000	16.30	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		230.00000	224,000	14.77	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		101.00000	108,000	14.77	0.00	0	10,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		138.00000	139,000	14.49	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		159.00000	173,000	14.49	0.00	0	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		341.00000	334,000	15.42	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		62.00000	68,000	15.42	0.00	0	65.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		166.00000	162,000	14.33	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		137.00000	146,000	14.33	0.00	0	600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		302.00000	296,000	15.20	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		73.00000	80,000	15.20	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		118.00000	126,000	14.55	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		197.00000	192,000	14.55	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		56.00000	57,000	15.28	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		327.00000	341,000	15.28	0.00	0	8,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.22990	7.21420		14.58	19,260,453.60	2,664	56,159.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		183.00000	191,000	15.73	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		419.00000	411,000	15.73	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		170.00000	178,000	15.96	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		456.00000	448,000	15.96	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		198.00000	206,000	15.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		384.00000	376,000	15.50	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		592.00000	605,000	14.85	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		78.00000	75,000	14.85	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Put		254.00000	248,000	14.58	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Call		268.00000	278,000	14.58	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Put		186.00000	181,000	14.66	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Call		350.00000	361,000	14.66	0.00	0	500.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.33620	7.31580		14.87	1,613,964.00	220	11,855.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		162.00000	166,000	17.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		896.00000	880,000	17.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		155.00000	159,000	17.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		939.00000	923,000	17.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		171.00000	175,000	17.21	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		855.00000	839,000	17.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.43950	7.41380		15.17	0.00	0	190.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		456.00000	471,000	15.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		392.00000	382,000	15.10	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		432.00000	447,000	15.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		418.00000	408,000	15.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		480.00000	495,000	15.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		366.00000	356,000	15.06	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.40890	9.39620		19.19	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,629.00000	1,653,000	18.96	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,433.00000	1,444,000	18.96	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,612.00000	1,636,000	19.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,466.00000	1,477,000	19.02	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,647.00000	1,670,000	18.90	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,401.00000	1,411,000	18.90	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future				7.13360	7.12070		14.33	0.00	0	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call			21,935.00000	23,324,000	14.80	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put			9,865.00000	9,964,000	14.80	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call			18,785.00000	20,173,000	14.65	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put			11,715.00000	11,813,000	14.65	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call			25,320.00000	26,703,000	14.96	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put			8,250.00000	8,343,000	14.96	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future				7.22990	7.21420		14.58	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			34,967.00000	36,109,000	14.66	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			18,547.00000	18,119,000	14.66	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			32,077.00000	33,186,000	14.64	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put			20,657.00000	20,196,000	14.64	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call			38,006.00000	39,181,000	14.69	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put			16,586.00000	16,191,000	14.69	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.39670	11.33440		13.81	5,014,548.00	440	32,797.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		92.00000	106,000	14.88	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		558.00000	509,000	14.88	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		83.00000	96,000	15.01	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		599.00000	549,000	15.01	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		102.00000	118,000	14.74	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		518.00000	471,000	14.74	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	11.45	Put		304.00000	267,000	13.94	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		188.00000	214,000	13.94	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,234.00000	1,175,000	16.88	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		18.00000	22,000	16.88	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		726.00000	673,000	15.41	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		60.00000	70,000	15.41	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.53830	11.47090		13.99	1,476,902.40	128	2,411.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		262.00000	290,000	14.66	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		641.00000	602,000	14.66	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		248.00000	275,000	14.77	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		677.00000	637,000	14.77	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		276.00000	306,000	14.55	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		605.00000	568,000	14.55	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Call		843.00000	900,000	13.80	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Put		122.00000	112,000	13.80	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		381.00000	358,000	13.97	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		402.00000	446,000	13.97	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		0.00000	397,000	13.99	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		0.00000	409,000	13.99	40,900.00	100	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.68800	11.61260		14.23	1,168,800.00	100	2,457.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		586.00000	630,000	14.14	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		473.00000	442,000	14.14	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		561.00000	605,000	14.16	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		498.00000	467,000	14.16	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		611.00000	657,000	14.12	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	19/09/2011	Foreign Exchange Future	11.45	Put		448.00000	419,000	14.12	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		0.00000	556,000	14.21	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		0.00000	518,000	14.21	51,800.00	100	100.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.82980	11.74540		14.37	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		685.00000	731,000	14.28	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		590.00000	551,000	14.28	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		662.00000	707,000	14.31	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		617.00000	577,000	14.31	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		709.00000	756,000	14.26	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		564.00000	526,000	14.26	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08630	0.08600		16.57	0.00	0	430.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		205.00000	216,000	19.09	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		305.00000	286,000	19.09	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		31.00000	33,000	22.98	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,131.00000	1,103,000	22.98	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		913.00000	941,000	18.10	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		13.00000	11,000	18.10	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08750	0.08730		19.86	0.00	0	573.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		526.00000	536,000	18.52	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		296.00000	286,000	18.52	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		196.00000	200,000	21.36	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		966.00000	950,000	21.36	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,265.00000	1,283,000	17.58	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		35.00000	33,000	17.58	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			9.66040	9.59050		12.75	11,891,952.40	1,231	17,685.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		105.00000	133,000	13.28	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		315.00000	273,000	13.28	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		92.00000	117,000	13.45	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		352.00000	307,000	13.45	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		119.00000	150,000	13.10	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		279.00000	240,000	13.10	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		141.00000	120,000	13.11	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		231.00000	280,000	13.11	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		831.00000	768,000	15.39	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		21.00000	28,000	15.39	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		926.00000	862,000	15.74	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		16.00000	22,000	15.74	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		557.00000	502,000	14.33	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		47.00000	62,000	14.33	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		175.00000	218,000	12.87	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		185.00000	158,000	12.87	0.00	0	3,000.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.77960	9.70680		12.95	0.00	0	7,278.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		275.00000	311,000	13.12	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		368.00000	331,000	13.12	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		258.00000	292,000	13.30	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		401.00000	362,000	13.30	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		294.00000	331,000	12.95	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		337.00000	301,000	12.95	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.90800	9.82960		13.19	99,080.00	10	2,365.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		505.00000	558,000	13.14	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		325.00000	300,000	13.14	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		478.00000	530,000	13.15	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		348.00000	322,000	13.15	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		533.00000	587,000	13.13	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		303.00000	279,000	13.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.03070	9.94580		13.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		573.00000	627,000	13.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		427.00000	396,000	13.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		549.00000	601,000	13.37	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		453.00000	420,000	13.37	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		599.00000	653,000	13.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		403.00000	372,000	13.31	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			362.70800	367.18600			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			335.35300	339.26900			0.00	0	1,110.00
ALBI	On	05/05/2011	Index Future			340.20000	344.17200			0.00	0	2.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.02190	6.99690		9.46	2,808,760.00	400	7,926.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		322.00000	348,000	12.27	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		25.00000	26,000	12.27	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		278.00000	303,000	11.80	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		31.00000	31,000	11.80	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		368.00000	393,000	12.74	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		21.00000	21,000	12.74	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	13/06/2011	Foreign Exchange Future			7.03460	7.00710		9.94	0.00	0	825.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		432.00000	455,000	12.20	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		75.00000	70,000	12.20	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		392.00000	413,000	11.88	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		85.00000	78,000	11.88	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		474.00000	497,000	12.52	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		67.00000	62,000	12.52	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.04820	7.01650		10.16	0.00	0	5,790.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		487.00000	510,000	11.94	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		121.00000	112,000	11.94	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		448.00000	471,000	11.69	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		132.00000	123,000	11.69	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		526.00000	551,000	12.20	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		110.00000	103,000	12.20	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.80090	7.78260		12.31	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,068.00000	1,078,000	12.08	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		585.00000	577,000	12.08	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,043.00000	1,052,000	12.10	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		610.00000	601,000	12.10	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,092.00000	1,104,000	12.05	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		559.00000	553,000	12.05	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.18990	7.09850		11.17	7,189,900.00	1,000	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		144.00000	209,000	11.88	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		96.00000	69,000	11.88	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	14/03/2011	Foreign Exchange Future	7.10	Call		115.00000	175,000	11.64	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		117.00000	85,000	11.64	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		177.00000	246,000	12.12	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		79.00000	56,000	12.12	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.27100	7.17550		10.75	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		366.00000	441,000	11.56	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		91.00000	70,000	11.56	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		330.00000	403,000	11.44	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		105.00000	82,000	11.44	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		404.00000	481,000	11.67	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		79.00000	60,000	11.67	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.42930	7.40400		14.02	2,971,720.00	400	590.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		252.00000	267,000	14.60	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		98.00000	88,000	14.60	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		219.00000	233,000	14.41	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		115.00000	104,000	14.41	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		287.00000	303,000	14.79	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		83.00000	74,000	14.79	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.53530	7.50750		14.65	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		516.00000	535,000	14.34	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		109.00000	100,000	14.34	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		481.00000	500,000	14.38	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		124.00000	115,000	14.38	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		552.00000	572,000	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
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		95.00000	87,000	14.31	0.00	0	0.00
CRD1	On 03/02/2011	Index Future			151.11500	152.27000			0.00	0	2.00
CRD1	On 05/05/2011	Index Future			153.18400	154.35300			0.00	0	0.00
GOVI	On 03/02/2011	GOVI			336.30000	340.15600			0.00	0	211.00
GOVI	On 03/02/2011	GOVI	343.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On 03/02/2011	GOVI	343.00	Put		28,440.00000	67,000,000		0.00	0	0.00
GOVI	On 03/02/2011	GOVI	343.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On 03/02/2011	GOVI	343.01	Put		28,540.00000	67,100,000		0.00	0	0.00
GOVI	On 03/02/2011	GOVI	342.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On 03/02/2011	GOVI	342.99	Put		28,340.00000	66,900,000		0.00	0	0.00
GOVI	On 05/05/2011	GOVI			341.16100	345.07200			0.00	0	0.00
GOVI	On 05/05/2011	GOVI	349.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On 05/05/2011	GOVI	349.00	Put		39,280.00000	78,390,000		0.00	0	0.00
GOVI	On 05/05/2011	GOVI	349.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On 05/05/2011	GOVI	349.01	Put		39,380.00000	78,490,000		0.00	0	0.00
GOVI	On 05/05/2011	GOVI	348.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On 05/05/2011	GOVI	348.99	Put		39,180.00000	78,290,000		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			147.51400	147.46200			0.00	0	9.00
IGOV	On 05/05/2011	Index Future			149.64600	149.59300			0.00	0	0.00
IGOV	On 04/08/2011	Index Future			151.79900	151.74500			0.00	0	0.00
ILBI	On 03/02/2011	Index Future			399.83000	399.69000			0.00	0	353.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
JIBAR F	On	16/02/2011	Jibar Tradeable Future			5.58200	5.58000			0.00	0	5,000.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.59400	5.57000			0.00	0	6,990.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.64800	5.56000			0.00	2	2.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.70600	5.57000			0.00	0	2,000.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.78200	5.59000			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.88900	5.66000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			6.09300	5.82000			0.00	100	15,890.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.50800	6.16000			0.00	0	5,290.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.89800	6.47000			0.00	0	290.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.29600	6.81000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.70900	7.18000			0.00	10	44,010.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			7.93000	7.48000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
OTH1	On	03/02/2011	Index Future			329.91300	334.13600			0.00	0	3.00
OTH1	On	05/05/2011	Index Future			334.68200	338.96600			0.00	0	0.00
R157	On	03/02/2011	Bond Future			7.89100	7.65000		4.25	134,558,193.06	1,062	7,929.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,168.00000	432,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		90.00000	393,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,353.00000	552,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		61.00000	299,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		992.00000	330,000	4.32	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		128.00000	506,000	4.32	0.00	0	0.00
R157	On	05/05/2011	Bond Future			8.04200	7.78300		4.50	0.00	0	805.00
R157	On	05/05/2011	Bond Future	7.75	Call		1,116.00000	672,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,251.00000	1,862,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		1,221.00000	747,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,151.00000	1,732,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		1,018.00000	602,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,358.00000	1,997,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		925.00000	537,000	4.47	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,471.00000	2,137,000	4.47	0.00	0	0.00
R157	On	04/08/2011	Bond Future			8.21300	7.93300		4.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		813.00000	506,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,494.00000	3,258,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		883.00000	556,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,368.00000	3,112,000	4.12	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	04/08/2011	Bond Future	7.45	Call		747.00000	459,000	4.10	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,624.00000	3,407,000	4.10	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.78200	8.61300		11.50	695,706.12	6	25,674.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,730.00000	2,338,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		112.00000	321,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		4,151.00000	2,707,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		78.00000	235,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		3,320.00000	1,991,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		160.00000	432,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		8,706.00000	10,307,000	10.86	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		0.00000	0,000	10.86	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.87400	8.69800		11.75	166,430,785.95	1,415	7,485.00
R186	On	05/05/2011	Bond Future	8.75	Call		3,241.00000	2,418,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,754.00000	3,566,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		3,496.00000	2,632,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,544.00000	3,315,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		2,996.00000	2,214,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,977.00000	3,830,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		7,523.00000	8,899,000	11.12	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		688.00000	429,000	11.12	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.97000	8.78800		12.25	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		2,023.00000	1,526,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		7,137.00000	8,298,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		2,185.00000	1,659,000	11.85	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	04/08/2011	Bond Future	8.30	Put		6,810.00000	7,942,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		1,870.00000	1,401,000	11.77	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		7,476.00000	8,665,000	11.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.71000	7.44800		3.75	0.00	0	489.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,856.00000	1,008,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		3.00000	39,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,021.00000	1,159,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		2.00000	25,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,693.00000	862,000	3.94	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		6.00000	60,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.86400	7.58000		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,166.00000	694,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		627.00000	1,054,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,265.00000	768,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		568.00000	970,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,072.00000	626,000	3.80	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		691.00000	1,144,000	3.80	0.00	0	0.00
R201	On	04/08/2011	Bond Future			8.04300	7.73500		3.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		532.00000	301,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,984.00000	2,662,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		582.00000	335,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,883.00000	2,545,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		485.00000	271,000	3.61	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		2,088.00000	2,783,000	3.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/02/2011	Bond Future			0.48500	0.48400			0.00	0	3,739.00
R202	On	03/02/2011	Bond Future	3.05	Call		57,485.00000	57,456,000		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		58,332.00000	58,303,000		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		56,629.00000	56,600,000		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			0.40900	0.40900			0.00	0	6,500.00
R202	On	05/05/2011	Bond Future	2.05	Call		40,318.00000	40,318,000		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		41,346.00000	41,346,000		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		39,280.00000	39,280,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		1.00000	1,000		0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.42900	8.22800		6.50	0.00	0	1,404.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,461.00000	704,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		107.00000	353,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,675.00000	863,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		75.00000	266,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,257.00000	561,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		151.00000	457,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Put		1,286.00000	2,176,000	6.39	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		134.00000	21,000	6.39	0.00	0	1,000.00
R203	On	05/05/2011	Bond Future			8.56000	8.34900		7.00	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	05/05/2011	Bond Future	8.25	Call		1,261.00000	846,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,741.00000	2,341,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		1,376.00000	935,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,613.00000	2,187,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		1,151.00000	762,000	6.87	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,875.00000	2,501,000	6.87	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.70300	8.48100		6.75	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		1,039.00000	733,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,310.00000	4,031,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,123.00000	798,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,155.00000	3,857,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		960.00000	671,000	6.50	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,471.00000	4,209,000	6.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.61200	8.39700		7.75	0.00	0	1,926.00
R204	On	03/02/2011	Bond Future	8.50	Call		927.00000	314,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		353.00000	933,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,117.00000	418,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		266.00000	760,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		755.00000	230,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		459.00000	1,127,000	7.72	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.73600	8.51100		8.00	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		1,687.00000	1,138,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,747.00000	2,408,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		1,827.00000	1,248,000	8.03	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	05/05/2011	Bond Future	8.55	Put		1,616.00000	2,248,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		1,552.00000	1,034,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,884.00000	2,576,000	7.97	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.87200	8.63600		8.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		966.00000	655,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,380.00000	5,299,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		1,047.00000	717,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		4,187.00000	5,087,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		888.00000	597,000	7.81	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		4,577.00000	5,515,000	7.81	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.41100	7.09800		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,334.00000	1,517,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		0.00000	1,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		2,461.00000	1,644,000	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		2,206.00000	1,391,000	3.19	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		0.00000	2,000	3.19	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.58000	7.23400		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,037.00000	573,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		398.00000	764,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,118.00000	630,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		360.00000	702,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		961.00000	520,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		442.00000	831,000	3.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/08/2011	Bond Future			7.78700	7.40200		2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		446.00000	222,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,332.00000	1,947,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		485.00000	245,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,260.00000	1,859,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		409.00000	200,000	2.74	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,405.00000	2,035,000	2.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.69600	8.50600		8.75	0.00	0	800.00
R207	On	03/02/2011	Bond Future	8.75	Call		1,582.00000	781,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		166.00000	470,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		1,822.00000	959,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		119.00000	361,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,355.00000	623,000	8.87	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		227.00000	600,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.81200	8.61400		9.00	0.00	0	20.00
R207	On	05/05/2011	Bond Future	8.50	Call		1,509.00000	1,048,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,163.00000	2,823,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		1,644.00000	1,154,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		2,010.00000	2,642,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		1,382.00000	949,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,324.00000	3,013,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.93800	8.73200		9.25	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,310.00000	958,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		4,036.00000	4,818,000	8.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/08/2011	Bond Future	8.30	Call		1,411.00000	1,039,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,849.00000	4,611,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,214.00000	881,000	8.91	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		4,228.00000	5,030,000	8.91	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.70900	8.51400		9.50	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		1,631.00000	782,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		188.00000	533,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		1,881.00000	963,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		136.00000	413,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,395.00000	622,000	9.64	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		255.00000	677,000	9.64	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.81300	8.61100		10.00	0.00	0	100.00
R208	On	05/05/2011	Bond Future	8.50	Call		1,583.00000	1,085,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,257.00000	2,968,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		1,725.00000	1,197,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,094.00000	2,776,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		1,448.00000	981,000	9.97	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,428.00000	3,170,000	9.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.92400	8.71400		10.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,413.00000	1,026,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		4,206.00000	5,047,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,522.00000	1,114,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		4,009.00000	4,828,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,308.00000	943,000	9.61	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	04/08/2011	Bond Future	8.20	Put		4,409.00000	5,272,000	9.61	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.73500	8.57000		15.25	0.00	0	21,989.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,506.00000	2,302,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		79.00000	220,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,864.00000	2,624,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		55.00000	160,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,154.00000	1,994,000	15.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		113.00000	298,000	15.75	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.80200	8.63200		16.25	0.00	0	200.00
R209	On	05/05/2011	Bond Future	8.50	Call		2,117.00000	1,545,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,208.00000	4,004,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		2,306.00000	1,699,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,981.00000	3,742,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		1,938.00000	1,399,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,449.00000	4,278,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.87200	8.69800		16.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		2,840.00000	2,250,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,464.00000	5,257,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		3,026.00000	2,410,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,235.00000	5,001,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		2,659.00000	2,095,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,702.00000	5,521,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		10,723.00000	9,529,000	17.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		656.00000	844,000	17.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/02/2011	Bond Future			1.02300	1.03700			0.00	0	2.00
R210	On	03/02/2011	Bond Future	3.10	Call		31,097.00000	31,346,000		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		31,729.00000	31,978,000		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		30,460.00000	30,709,000		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			1.84300	1.78200			0.00	0	589.00
R211	On	03/02/2011	Bond Future	2.50	Call		4,054.00000	3,703,000		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		4,330.00000	3,978,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.45	Call		3,778.00000	3,426,000		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			2.52000	2.52900			0.00	0	2,518.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,431.00000	4,518,000		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		4,888.00000	4,975,000		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		3,971.00000	4,058,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future			2.43200	2.44200			0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.25	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.25	Put		0.00000	1,755,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	05/05/2011	Bond Future	2.30	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.30	Put		0.00000	1,270,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.20	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.20	Put		0.00000	2,243,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future			8.83100	8.66600			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		5,810.00000	7,162,000		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		5,354.00000	6,706,000		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		6,271.00000	7,623,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.90600	8.73700			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		6,371.00000	7,737,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Put		5,916.00000	7,282,000		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		6,829.00000	8,195,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.98500	8.81100			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		6,944.00000	8,328,000		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		6,491.00000	7,876,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/08/2011	Bond Future	7.95	Put		7,400.00000	8,784,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			14,047.69000	13,983.95000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		3,840.00000	4,477,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		1.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		3,839.00000	4,477,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		3,840.00000	4,477,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			14,234.26000	14,165.83000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		6,658.00000	7,343,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		6,658.00000	7,343,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		0.00000	1,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		6,658.00000	7,343,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	03/02/2011	Index Future			332.33500	336.17700			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			336.88300	340.77700			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.08190	1.08000		14.49	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		394.00000	406,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		94.00000	87,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		146.00000	151,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		346.00000	332,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		813.00000	831,000	13.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO n 14/03/2011 Foreign Exchange Future	1.00	Put		13.00000	12,000	13.00	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future			1.09790	1.09480		14.30	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.05	Call		629.00000	652,000	13.56	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.05	Put		181.00000	173,000	13.56	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.10	Call		366.00000	382,000	14.30	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.10	Put		418.00000	403,000	14.30	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.00	Call		1,011.00000	1,038,000	13.46	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.00	Put		63.00000	59,000	13.46	0.00	0	0.00

Total for Derivatives : **426,274,186.33** **19,341** **797,178.00**

i-Bonds

CGR5 On 23/07/2011 Spot Bond			15.67900	15.67900			0.00	0	0.00
R155 On 31/08/2011 Spot Bond			6.44000	6.20000			0.00	0	0.00
R157 On 15/09/2015 Spot Bond			7.87000	7.63000			0.00	0	0.00
R186 On 21/12/2026 Spot Bond			8.77000	8.60000			0.00	0	0.00
R189 On 31/03/2013 Spot Bond			211.31293	211.54948			0.00	0	0.00
R197 On 07/12/2023 Spot Bond			226.69252	226.22407			0.00	0	0.00
R201 On 21/12/2014 Spot Bond			7.69000	7.43000			0.00	0	0.00
R202 On 07/12/2033 Spot Bond			2.76000	2.76000			0.00	0	0.00
R203 On 15/09/2017 Spot Bond			8.41000	8.21000			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	21/12/2018	Spot Bond			8.59500	8.38000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.39000	7.08000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.68000	8.49000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.69500	8.50000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.72500	8.56000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.70000	2.71500			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.21000	2.15000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.71000	2.72000			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:										426,274,186.33	19,341	797,178.00