



Daily MTM Report

Daily summary for: 24/01/2011

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			7.07990	7.13360		14.32	74,091,153.50	10,465	254,873.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		10.00000	7,000	18.38	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		876.00000	927,000	18.38	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		8.00000	6,000	18.60	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		924.00000	976,000	18.60	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		11.00000	8,000	18.15	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		827.00000	878,000	18.15	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,368.00000	1,422,000	20.63	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		2.00000	2,000	20.63	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,366.00000	3,420,000	31.27	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	31.27	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		259.00000	293,000	15.22	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		93.00000	73,000	15.22	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,269.00000	1,322,000	20.18	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		3.00000	2,000	20.18	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		415.00000	458,000	16.12	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	14/03/2011	Foreign Exchange Future	7.50	Call		49.00000	38,000	16.12	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		458.00000	502,000	16.35	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		42.00000	32,000	16.35	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		502.00000	547,000	16.57	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		36.00000	27,000	16.57	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		224.00000	256,000	15.00	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		108.00000	86,000	15.00	86,000.00	1,000	9,600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		139.00000	159,000	14.32	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		173.00000	139,000	14.32	0.00	0	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		334.00000	373,000	15.67	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		68.00000	53,000	15.67	0.00	0	65.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		162.00000	189,000	14.54	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		146.00000	119,000	14.54	0.00	0	600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		296.00000	332,000	15.45	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		80.00000	62,000	15.45	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		126.00000	101,000	14.77	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		192.00000	221,000	14.77	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		57.00000	65,000	15.11	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		341.00000	295,000	15.11	0.00	0	8,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.17540	7.22990		14.83	3,989,522.40	556	56,655.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		191.00000	172,000	16.01	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		411.00000	447,000	16.01	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		178.00000	160,000	16.25	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		448.00000	485,000	16.25	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		206.00000	186,000	15.78	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		376.00000	411,000	15.78	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		605.00000	562,000	15.03	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		75.00000	87,000	15.03	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Put		248.00000	276,000	14.83	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Call		278.00000	251,000	14.83	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Put		181.00000	204,000	14.89	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Call		361.00000	329,000	14.89	0.00	0	500.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.28080	7.33620		14.92	364,040.00	50	11,855.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		166.00000	155,000	17.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		880.00000	924,000	17.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		159.00000	148,000	17.86	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		923.00000	967,000	17.86	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		175.00000	163,000	17.50	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		839.00000	882,000	17.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.38270	7.43950		15.13	0.00	0	190.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		471.00000	437,000	15.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		382.00000	404,000	15.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		447.00000	414,000	15.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		408.00000	431,000	15.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		495.00000	461,000	15.06	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		356.00000	378,000	15.06	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.35680	9.40890		19.11	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,653.00000	1,619,000	18.94	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,444.00000	1,462,000	18.94	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,636.00000	1,602,000	19.00	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		1,477.00000	1,495,000	19.00	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,670.00000	1,636,000	18.89	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,411.00000	1,429,000	18.89	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future				7.07990	7.13360		14.32	0.00	0	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call			23,324.00000	19,392,000	14.64	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put			9,964.00000	11,402,000	14.64	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call			20,173.00000	16,493,000	14.48	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put			11,813.00000	13,503,000	14.48	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call			26,703.00000	22,541,000	14.80	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put			8,343.00000	9,551,000	14.80	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future				7.17540	7.22990		14.83	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			36,109.00000	32,909,000	14.89	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			18,119.00000	20,369,000	14.89	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			33,186.00000	30,161,000	14.87	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put			20,196.00000	22,621,000	14.87	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call			39,181.00000	35,807,000	14.91	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put			16,191.00000	18,267,000	14.91	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.30350	11.39670		13.79	25,579,820.50	2,263	32,258.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		106.00000	81,000	15.19	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		509.00000	578,000	15.19	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		96.00000	73,000	15.33	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		549.00000	620,000	15.33	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		118.00000	90,000	15.05	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		471.00000	537,000	15.05	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		267.00000	317,000	14.21	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		214.00000	170,000	14.21	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,175.00000	1,262,000	17.28	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		22.00000	15,000	17.28	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		673.00000	749,000	15.75	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		70.00000	52,000	15.75	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.44400	11.53830		13.95	0.00	0	2,411.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		290.00000	254,000	14.85	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		602.00000	660,000	14.85	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		275.00000	241,000	14.96	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		637.00000	697,000	14.96	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		306.00000	269,000	14.73	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		568.00000	625,000	14.73	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Call		900.00000	823,000	13.83	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Put		112.00000	129,000	13.83	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		358.00000	397,000	13.95	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		446.00000	391,000	13.95	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		397.00000	352,000	14.17	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		409.00000	458,000	14.17	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.59370	11.68800		14.22	0.00	0	2,457.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		630.00000	575,000	14.18	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		442.00000	481,000	14.18	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		605.00000	551,000	14.20	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		467.00000	507,000	14.20	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		657.00000	600,000	14.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		419.00000	456,000	14.16	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		556.00000	508,000	14.31	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		518.00000	564,000	14.31	0.00	0	100.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.73410	11.82980		14.50	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		731.00000	680,000	14.40	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		551.00000	596,000	14.40	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		707.00000	657,000	14.43	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		577.00000	623,000	14.43	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		756.00000	703,000	14.36	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		526.00000	569,000	14.36	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08570	0.08630		16.60	0.00	0	430.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		216.00000	184,000	19.30	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		286.00000	314,000	19.30	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		33.00000	25,000	23.27	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,103.00000	1,155,000	23.27	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		941.00000	882,000	18.12	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		11.00000	12,000	18.12	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08690	0.08750		20.03	0.00	0	573.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		536.00000	498,000	18.63	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		286.00000	308,000	18.63	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		200.00000	182,000	21.53	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		950.00000	992,000	21.53	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,283.00000	1,225,000	17.52	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		33.00000	35,000	17.52	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	Foreign Exchange Future			9.65260	9.66040		12.95	1,225,880.20	127	17,810.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		133.00000	127,000	13.48	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		273.00000	274,000	13.48	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		117.00000	112,000	13.66	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		307.00000	309,000	13.66	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		150.00000	144,000	13.30	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		240.00000	241,000	13.30	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		120.00000	119,000	13.29	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		280.00000	272,000	13.29	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		768.00000	773,000	15.61	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		28.00000	26,000	15.61	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		862.00000	867,000	15.97	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		22.00000	20,000	15.97	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		502.00000	505,000	14.55	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		62.00000	58,000	14.55	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		218.00000	211,000	13.06	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		158.00000	158,000	13.06	0.00	0	3,000.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.77180	9.77960		13.10	0.00	0	7,278.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		311.00000	307,000	13.27	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		331.00000	335,000	13.27	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		292.00000	288,000	13.44	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		362.00000	366,000	13.44	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		331.00000	327,000	13.10	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		301.00000	305,000	13.10	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.89990	9.90800		13.27	0.00	0	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		558.00000	553,000	13.24	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		300.00000	303,000	13.24	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		530.00000	525,000	13.24	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		322.00000	325,000	13.24	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		587.00000	582,000	13.23	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		279.00000	282,000	13.23	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.02170	10.03070		13.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		627.00000	622,000	13.43	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		396.00000	400,000	13.43	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		601.00000	596,000	13.45	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		420.00000	424,000	13.45	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		653.00000	649,000	13.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		372.00000	377,000	13.41	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			364.70800	362.70800			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			337.16700	335.35300			0.00	0	1,110.00
ALBI	On	05/05/2011	Index Future			342.04000	340.20000			0.00	0	2.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.99140	7.02190		9.50	90,888.20	13	7,939.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		348.00000	320,000	12.28	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		26.00000	29,000	12.28	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		303.00000	276,000	11.82	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		31.00000	35,000	11.82	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		393.00000	364,000	12.75	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		21.00000	23,000	12.75	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			7.00370	7.03460		10.03	0.00	0	825.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		455.00000	429,000	12.21	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		70.00000	75,000	12.21	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		413.00000	389,000	11.90	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		78.00000	85,000	11.90	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		497.00000	471,000	12.52	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		62.00000	67,000	12.52	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.01690	7.04820		10.25	0.00	0	5,790.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		510.00000	486,000	11.94	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		112.00000	119,000	11.94	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		471.00000	447,000	11.70	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		123.00000	130,000	11.70	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		551.00000	526,000	12.19	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		103.00000	109,000	12.19	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.76420	7.80090		12.31	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,078.00000	1,055,000	12.10	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		577.00000	591,000	12.10	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,052.00000	1,030,000	12.13	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		601.00000	616,000	12.13	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,104.00000	1,081,000	12.08	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		553.00000	567,000	12.08	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.10080	7.18990		11.38	0.00	0	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		209.00000	147,000	11.63	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		69.00000	96,000	11.63	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		175.00000	118,000	11.38	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		85.00000	117,000	11.38	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		246.00000	179,000	11.87	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		56.00000	78,000	11.87	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.18050	7.27100		10.94	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		441.00000	371,000	11.54	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		70.00000	91,000	11.54	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		403.00000	336,000	11.44	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		82.00000	106,000	11.44	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		481.00000	408,000	11.63	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		60.00000	78,000	11.63	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.43500	7.42930		14.29	0.00	0	590.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		267.00000	270,000	14.95	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		88.00000	85,000	14.95	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		233.00000	236,000	14.79	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		104.00000	101,000	14.79	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		303.00000	306,000	15.12	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		74.00000	71,000	15.12	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.54150	7.53530		14.68	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		535.00000	538,000	14.36	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		100.00000	97,000	14.36	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		500.00000	502,000	14.40	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		115.00000	111,000	14.40	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		572.00000	575,000	14.33	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		87.00000	84,000	14.33	0.00	0	0.00
CRD1	On 03/02/2011	Index Future			151.51200	151.11500			0.00	0	2.00
CRD1	On 05/05/2011	Index Future			153.58600	153.18400			0.00	0	0.00
GOVI	On 03/02/2011	GOVI			338.00200	336.30000			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		67,000.00000	49,980,000		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		67,100.00000	50,080,000		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		66,900.00000	49,880,000		0.00	0	0.00
GOVI	On 05/05/2011	GOVI			342.88800	341.16100			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		78,390.00000	61,120,000		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		78,490.00000	61,220,000		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		78,290.00000	61,020,000		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			147.68200	147.51400			0.00	0	9.00
IGOV	On 05/05/2011	Index Future			149.81700	149.64600			0.00	0	0.00
IGOV	On 04/08/2011	Index Future			151.97300	151.79900			0.00	0	0.00
ILBI	On 03/02/2011	Index Future			399.81800	399.83000			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			5.57000	5.58200			0.00	0	5,000.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.59000	5.59400			0.00	0	6,990.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.61000	5.64800			0.00	0	2.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.63000	5.70600			0.00	0	2,000.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.69000	5.78200			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.77000	5.88900			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.93000	6.09300			0.00	0	15,890.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.39000	6.50800			0.00	0	5,290.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.76000	6.89800			0.00	0	290.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.15000	7.29600			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.55000	7.70900			0.00	0	44,010.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			7.87000	7.93000			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			332.30700	329.91300			0.00	0	3.00
OTH1	On	05/05/2011	Index Future			337.11000	334.68200			0.00	0	0.00
R157	On	03/02/2011	Bond Future			7.84900	7.89100		4.25	125,360,394.12	988	7,929.00
R157	On	03/02/2011	Bond Future	7.90	Call		432.00000	482,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		393.00000	263,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		552.00000	620,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		299.00000	187,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		330.00000	364,000	4.32	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		506.00000	360,000	4.32	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.99700	8.04200		4.50	4,876,227.60	40	845.00
R157	On	05/05/2011	Bond Future	7.75	Call		672.00000	722,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,862.00000	1,729,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		747.00000	801,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,732.00000	1,603,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		602.00000	647,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,997.00000	1,859,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		537.00000	578,000	4.47	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		2,137.00000	1,996,000	4.47	0.00	0	0.00
R157	On	04/08/2011	Bond Future			8.16400	8.21300		4.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		506.00000	542,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		3,258.00000	3,107,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		556.00000	595,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		3,112.00000	2,965,000	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		459.00000	493,000	4.10	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		3,407.00000	3,254,000	4.10	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.67600	8.78200		11.50	46,780,448.00	400	25,674.00
R186	On	03/02/2011	Bond Future	9.00	Call		2,338.00000	3,115,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		321.00000	98,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		2,707.00000	3,536,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		235.00000	64,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		1,991.00000	2,707,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		432.00000	148,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		10,307.00000	9,307,000	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			8.76400	8.87400		11.75	0.00	0	7,485.00
R186	On	05/05/2011	Bond Future	8.75	Call		2,418.00000	2,862,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		3,566.00000	2,993,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		2,632.00000	3,101,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		3,315.00000	2,766,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		2,214.00000	2,632,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		3,830.00000	3,230,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		8,899.00000	8,002,000	11.12	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		429.00000	550,000	11.12	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.85600	8.97000		12.25	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,526.00000	1,793,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		8,298.00000	7,531,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,659.00000	1,942,000	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		7,942.00000	7,190,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		1,401.00000	1,651,000	11.77	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		8,665.00000	7,881,000	11.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.67800	7.71000		3.75	0.00	0	489.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,008.00000	1,093,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		39.00000	17,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,159.00000	1,251,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		25.00000	9,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		862.00000	938,000	3.94	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		60.00000	28,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.82900	7.86400		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		694.00000	731,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		1,054.00000	980,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		768.00000	808,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		970.00000	899,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		626.00000	660,000	3.80	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		1,144.00000	1,068,000	3.80	0.00	0	0.00
R201	On	04/08/2011	Bond Future			8.00500	8.04300		3.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		301.00000	318,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		2,662.00000	2,567,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		335.00000	353,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		2,545.00000	2,451,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		271.00000	286,000	3.61	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		2,783.00000	2,686,000	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			0.45700	0.48500			0.00	0	3,739.00
R202	On	03/02/2011	Bond Future	3.05	Call		57,456.00000	58,267,000		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		58,303.00000	59,114,000		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		56,600.00000	57,412,000		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			0.38100	0.40900			0.00	0	6,500.00
R202	On	05/05/2011	Bond Future	2.05	Call		40,318.00000	41,132,000		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	42,160,000		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	40,093,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		1.00000	0,000		0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.37200	8.42900		6.50	0.00	0	1,404.00
R203	On	03/02/2011	Bond Future	8.50	Call		704.00000	834,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		353.00000	200,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		863.00000	1,019,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		266.00000	139,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		561.00000	666,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		457.00000	279,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Put		2,176.00000	1,892,000	6.39	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		21.00000	20,000	6.39	0.00	0	1,000.00
R203	On	05/05/2011	Bond Future			8.50000	8.56000		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		846.00000	930,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		2,341.00000	2,138,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		935.00000	1,026,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		2,187.00000	1,991,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		762.00000	840,000	6.87	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		2,501.00000	2,292,000	6.87	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.64000	8.70300		6.75	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		733.00000	798,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		4,031.00000	3,806,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		798.00000	868,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,857.00000	3,637,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		671.00000	732,000	6.50	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		4,209.00000	3,980,000	6.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.53000	8.61200		7.75	0.00	0	1,926.00
R204	On	03/02/2011	Bond Future	8.50	Call		314.00000	423,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		933.00000	589,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		418.00000	561,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		760.00000	450,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		230.00000	310,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		1,127.00000	754,000	7.72	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.65100	8.73600		8.00	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		1,138.00000	1,301,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		2,408.00000	2,116,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		1,248.00000	1,422,000	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		2,248.00000	1,966,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		1,034.00000	1,186,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		2,576.00000	2,273,000	7.97	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.78200	8.87200		8.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		655.00000	748,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		5,299.00000	4,925,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		717.00000	817,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		5,087.00000	4,720,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		597.00000	683,000	7.81	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		5,515.00000	5,135,000	7.81	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.38900	7.41100		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,517.00000	1,574,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		1.00000	1,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		1,644.00000	1,701,000	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		1,391.00000	1,446,000	3.19	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		2.00000	0,000	3.19	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.55600	7.58000		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		573.00000	590,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		764.00000	724,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		630.00000	649,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		702.00000	663,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		520.00000	535,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		831.00000	788,000	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			7.76000	7.78700		2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		222.00000	230,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,947.00000	1,896,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		245.00000	254,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,859.00000	1,809,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		200.00000	207,000	2.74	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		2,035.00000	1,984,000	2.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.61400	8.69600		8.75	0.00	0	800.00
R207	On	03/02/2011	Bond Future	8.75	Call		781.00000	1,021,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		470.00000	235,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		959.00000	1,237,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		361.00000	164,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		623.00000	823,000	8.87	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		600.00000	325,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.72700	8.81200		9.00	0.00	0	20.00
R207	On	05/05/2011	Bond Future	8.50	Call		1,048.00000	1,203,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,823.00000	2,499,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		1,154.00000	1,321,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		2,642.00000	2,329,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		949.00000	1,093,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		3,013.00000	2,677,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.84900	8.93800		9.25	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		958.00000	1,082,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		4,818.00000	4,454,000	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		1,039.00000	1,171,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		4,611.00000	4,256,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		881.00000	997,000	8.91	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		5,030.00000	4,658,000	8.91	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.62800	8.70900		9.50	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		782.00000	1,018,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		533.00000	276,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		963.00000	1,240,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		413.00000	196,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		622.00000	817,000	9.64	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		677.00000	378,000	9.64	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.72900	8.81300		10.00	0.00	0	100.00
R208	On	05/05/2011	Bond Future	8.50	Call		1,085.00000	1,247,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,968.00000	2,630,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		1,197.00000	1,370,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,776.00000	2,449,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		981.00000	1,130,000	9.97	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		3,170.00000	2,819,000	9.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.83600	8.92400		10.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,026.00000	1,158,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		5,047.00000	4,667,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,114.00000	1,254,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		4,828.00000	4,457,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		943.00000	1,066,000	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		5,272.00000	4,883,000	9.61	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.63300	8.73500		15.25	0.00	0	21,989.00
R209	On	03/02/2011	Bond Future	9.00	Call		2,302.00000	2,974,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		220.00000	65,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		2,624.00000	3,333,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		160.00000	42,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		1,994.00000	2,622,000	15.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		298.00000	99,000	15.75	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.69800	8.80200		16.25	0.00	0	200.00
R209	On	05/05/2011	Bond Future	8.50	Call		1,545.00000	1,835,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		4,004.00000	3,462,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		1,699.00000	2,010,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		3,742.00000	3,221,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		1,399.00000	1,670,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		4,278.00000	3,717,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.76500	8.87200		16.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		2,250.00000	2,568,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		5,257.00000	4,729,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		2,410.00000	2,744,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		5,001.00000	4,490,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		2,095.00000	2,398,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		5,521.00000	4,978,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		9,529.00000	10,234,000	17.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		844.00000	704,000	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	1.02300			0.00	0	2.00
R210	On	03/02/2011	Bond Future	3.10	Call		31,346.00000	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		31,978.00000	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		30,709.00000	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			1.82400	1.84300			0.00	0	589.00
R211	On	03/02/2011	Bond Future	2.50	Call		3,703.00000	3,812,000		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		3,978.00000	4,088,000		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		3,426.00000	3,536,000		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	2.52000			0.00	0	2,518.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,518.00000	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		4,975.00000	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		4,058.00000	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	2.43200			139,525,673.20	1,345	1,345.00
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		1,755.00000	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		1,270.00000	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		2,243.00000	2,243,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future			8.70000	8.83100			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		7,162.00000	6,092,000		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		6,706.00000	5,635,000		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		7,623.00000	6,552,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.77100	8.90600			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		7,737.00000	6,649,000		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		7,282.00000	6,194,000		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		8,195.00000	7,107,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.84600	8.98500			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		8,328.00000	7,225,000		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		7,876.00000	6,772,000		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		8,784.00000	7,681,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,980.68000	14,047.69000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		4,477.00000	3,807,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		4,477.00000	3,807,000	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		4,477.00000	3,807,000	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			14,166.60000	14,234.26000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		7,343.00000	6,666,000		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		7,343.00000	6,666,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		1.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		7,343.00000	6,666,000		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			333.99900	332.33500			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			338.57100	336.88300			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.07360	1.08190		14.82	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		406.00000	341,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		87.00000	105,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		151.00000	129,000	15.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		332.00000	393,000	15.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		831.00000	751,000	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		12.00000	15,000	13.00	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future			1.08950	1.09790		14.53	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.05	Call		652.00000	593,000	13.69	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.05	Put		173.00000	198,000	13.69	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.10	Call		382.00000	343,000	14.53	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.10	Put		403.00000	448,000	14.53	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.00	Call		1,038.00000	967,000	13.66	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.00	Put		59.00000	72,000	13.66	0.00	0	0.00

Total for Derivatives : **421,970,047.72** **17,247** **799,425.00**

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			6.40000	6.44000			0.00	0	0.00
R157 On 15/09/2015 Spot Bond			7.83000	7.87000			0.00	0	0.00
R186 On 21/12/2026 Spot Bond			8.66500	8.77000			0.00	0	0.00
R189 On 31/03/2013 Spot Bond			211.33342	211.31293			0.00	0	0.00
R197 On 07/12/2023 Spot Bond			226.72222	226.69252			0.00	0	0.00
R201 On 21/12/2014 Spot Bond			7.66000	7.69000			0.00	0	0.00
R202 On 07/12/2033 Spot Bond			2.73000	2.76000			0.00	0	0.00
R203 On 15/09/2017 Spot Bond			8.35500	8.41000			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			8.51500	8.59500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.37000	7.39000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.60000	8.68000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.61500	8.69500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.62500	8.72500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.70000	2.70000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.19000	2.21000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.71000	2.71000			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:									421,970,047.72	17,247	799,425.00	