



# Daily MTM Report

Daily summary for: 26/01/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 14/03/2011 Foreign Exchange Future			7.13480	7.11060		14.09	192,875,048.40	27,033	245,710.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		7.00000	7,000	17.94	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		896.00000	872,000	17.94	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		6.00000	6,000	18.17	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		945.00000	921,000	18.17	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		9.00000	9,000	17.71	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		848.00000	824,000	17.71	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,391.00000	1,366,000	20.21	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		2.00000	1,000	20.21	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,389.00000	3,365,000	31.11	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	31.11	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		268.00000	249,000	14.77	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		79.00000	84,000	14.77	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,291.00000	1,267,000	19.75	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		2.00000	2,000	19.75	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		429.00000	407,000	15.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		40.00000	42,000	15.68	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		473.00000	450,000	15.90	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		34.00000	35,000	15.90	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		517.00000	495,000	16.13	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		28.00000	30,000	16.13	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		232.00000	214,000	14.54	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		93.00000	99,000	14.54	0.00	0	9,600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		139.00000	128,000	14.25	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		150.00000	163,000	14.25	0.00	0	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		346.00000	325,000	15.22	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		57.00000	60,000	15.22	0.00	0	65.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		167.00000	152,000	14.09	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		128.00000	137,000	14.09	0.00	0	600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		306.00000	286,000	15.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		67.00000	71,000	15.00	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		110.00000	117,000	14.32	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		199.00000	182,000	14.32	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		55.00000	49,000	15.07	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		316.00000	334,000	15.07	0.00	0	8,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.23060	7.20570		14.66	7,389,673.20	1,022	55,621.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		178.00000	184,000	15.54	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		422.00000	403,000	15.54	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		165.00000	170,000	15.76	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		459.00000	439,000	15.76	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		192.00000	198,000	15.32	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		386.00000	367,000	15.32	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		582.00000	599,000	14.53	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		76.00000	68,000	14.53	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Put		256.00000	244,000	14.65	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Call		262.00000	275,000	14.65	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Put		186.00000	175,000	14.62	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Call		342.00000	356,000	14.62	0.00	0	500.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.33630	7.30940		14.87	0.00	0	12,055.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		158.00000	160,000	17.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		899.00000	874,000	17.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		150.00000	152,000	17.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		941.00000	916,000	17.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		166.00000	169,000	17.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		857.00000	833,000	17.08	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.43730	7.40930		15.10	0.00	0	190.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		450.00000	464,000	15.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		391.00000	377,000	15.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		427.00000	440,000	15.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		418.00000	403,000	15.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		475.00000	488,000	14.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		366.00000	351,000	14.95	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.41270	9.38820		19.13	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,635.00000	1,648,000	18.89	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,447.00000	1,435,000	18.89	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,618.00000	1,631,000	18.95	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		1,480.00000	1,468,000	18.95	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,653.00000	1,665,000	18.83	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,415.00000	1,402,000	18.83	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future				7.13480	7.11060		14.09	0.00	0	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call			20,900.00000	22,459,000	14.58	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put			9,840.00000	8,979,000	14.58	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call			17,805.00000	19,266,000	14.42	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put			11,745.00000	10,786,000	14.42	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call			24,242.00000	25,893,000	14.74	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put			8,182.00000	7,413,000	14.74	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future				7.23060	7.20570		14.66	289,224.00	40	20.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			34,235.00000	35,629,000	14.62	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			18,665.00000	17,569,000	14.62	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			31,396.00000	32,759,000	14.63	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put			20,826.00000	19,699,000	14.63	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call			37,227.00000	38,653,000	14.60	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put			16,657.00000	15,593,000	14.60	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.31820	11.22250		13.92	5,896,782.20	521	32,330.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		67.00000	82,000	15.33	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		645.00000	564,000	15.33	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		60.00000	74,000	15.48	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		688.00000	606,000	15.48	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		75.00000	92,000	15.19	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		603.00000	524,000	15.19	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		371.00000	306,000	14.34	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		143.00000	174,000	14.34	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,341.00000	1,247,000	17.46	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		13.00000	15,000	17.46	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		821.00000	735,000	15.90	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		43.00000	53,000	15.90	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.45970	11.36280		13.96	0.00	0	2,411.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		230.00000	258,000	14.86	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		717.00000	648,000	14.86	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		218.00000	244,000	14.97	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		755.00000	684,000	14.97	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		243.00000	272,000	14.75	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		680.00000	612,000	14.75	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Call		761.00000	834,000	13.87	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Put		148.00000	124,000	13.87	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		443.00000	387,000	13.96	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		356.00000	397,000	13.96	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		320.00000	357,000	14.18	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		507.00000	447,000	14.18	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.61070	11.51080		14.20	0.00	0	2,457.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		530.00000	582,000	14.17	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		519.00000	471,000	14.17	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		510.00000	557,000	14.18	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		549.00000	496,000	14.18	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		554.00000	607,000	14.15	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		493.00000	446,000	14.15	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		472.00000	514,000	14.29	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		611.00000	553,000	14.29	0.00	0	100.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.75020	11.65110		14.58	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		642.00000	692,000	14.52	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		641.00000	592,000	14.52	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		622.00000	669,000	14.55	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		671.00000	619,000	14.55	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		665.00000	716,000	14.49	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		614.00000	566,000	14.49	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08680	0.08620		16.13	7,898.80	91	540.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		202.00000	222,000	18.66	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		282.00000	242,000	18.66	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		28.00000	30,000	22.74	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,108.00000	1,050,000	22.74	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		930.00000	986,000	17.94	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		10.00000	6,000	17.94	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08810	0.08750		19.52	0.00	0	573.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		532.00000	561,000	18.19	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		282.00000	251,000	18.19	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		196.00000	205,000	21.05	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		946.00000	895,000	21.05	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,281.00000	1,336,000	17.55	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		31.00000	26,000	17.55	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			9.74550	9.68530		13.08	12,318,312.00	1,264	17,705.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		143.00000	159,000	13.26	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		258.00000	214,000	13.26	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		126.00000	141,000	13.43	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		291.00000	246,000	13.43	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		161.00000	180,000	13.08	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		226.00000	185,000	13.08	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		114.00000	91,000	13.68	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		299.00000	336,000	13.68	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		745.00000	688,000	15.39	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		30.00000	33,000	15.39	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		838.00000	780,000	15.75	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		23.00000	25,000	15.75	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		482.00000	428,000	14.32	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		67.00000	73,000	14.32	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		236.00000	268,000	13.44	0.00	0	500.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		151.00000	123,000	13.44	0.00	0	3,000.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Put		401.00000	351,000	13.97	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Call		86.00000	96,000	13.97	0.00	0	500.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.86560	9.80350		13.33	0.00	0	7,278.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		333.00000	356,000	13.35	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		330.00000	290,000	13.35	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		313.00000	330,000	13.33	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		360.00000	314,000	13.33	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		358.00000	383,000	13.37	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	9.75	Put		305.00000	267,000	13.37	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.99430	9.92970		13.58	49,971.50	5	2,463.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		583.00000	620,000	13.52	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		303.00000	276,000	13.52	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		555.00000	590,000	13.53	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		325.00000	296,000	13.53	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		612.00000	650,000	13.51	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		282.00000	256,000	13.51	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.11500	10.04880		13.68	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		650.00000	682,000	13.55	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		401.00000	367,000	13.55	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		623.00000	654,000	13.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		424.00000	389,000	13.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		676.00000	710,000	13.53	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		377.00000	345,000	13.53	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			367.04200	367.04200			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			338.85600	338.85600			0.00	0	1,110.00
ALBI	On	05/05/2011	Index Future			343.75400	343.75400			103,126,200.00	30	32.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			7.06670	7.01250		9.46	2,211,877.10	313	7,826.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		337.00000	386,000	12.82	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		25.00000	19,000	12.82	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		293.00000	341,000	12.34	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		31.00000	24,000	12.34	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/03/2011 Foreign Exchange Future	6.65	Call		383.00000	432,000	13.30	0.00	0	0.00
AU\$ / ROn 14/03/2011 Foreign Exchange Future	6.65	Put		21.00000	15,000	13.30	0.00	0	0.00
AU\$ / ROn 13/06/2011 Foreign Exchange Future			7.07960	7.02460		9.97	0.00	0	825.00
AU\$ / ROn 13/06/2011 Foreign Exchange Future	6.65	Call		445.00000	492,000	12.53	0.00	0	0.00
AU\$ / ROn 13/06/2011 Foreign Exchange Future	6.65	Put		70.00000	62,000	12.53	0.00	0	0.00
AU\$ / ROn 13/06/2011 Foreign Exchange Future	6.70	Call		404.00000	449,000	12.21	0.00	0	0.00
AU\$ / ROn 13/06/2011 Foreign Exchange Future	6.70	Put		79.00000	69,000	12.21	0.00	0	0.00
AU\$ / ROn 13/06/2011 Foreign Exchange Future	6.60	Call		487.00000	535,000	12.85	0.00	0	0.00
AU\$ / ROn 13/06/2011 Foreign Exchange Future	6.60	Put		62.00000	55,000	12.85	0.00	0	0.00
AU\$ / ROn 19/09/2011 Foreign Exchange Future			7.09350	7.03660		10.33	354,675.00	50	5,840.00
AU\$ / ROn 19/09/2011 Foreign Exchange Future	6.65	Call		503.00000	549,000	12.34	0.00	0	0.00
AU\$ / ROn 19/09/2011 Foreign Exchange Future	6.65	Put		116.00000	106,000	12.34	0.00	0	0.00
AU\$ / ROn 19/09/2011 Foreign Exchange Future	6.70	Call		465.00000	509,000	12.12	0.00	0	0.00
AU\$ / ROn 19/09/2011 Foreign Exchange Future	6.70	Put		128.00000	116,000	12.12	0.00	0	0.00
AU\$ / ROn 19/09/2011 Foreign Exchange Future	6.60	Call		543.00000	590,000	12.57	0.00	0	0.00
AU\$ / ROn 19/09/2011 Foreign Exchange Future	6.60	Put		106.00000	97,000	12.57	0.00	0	0.00
AU\$ / ROn 14/12/2015 Foreign Exchange Future			7.84340	7.80900		12.39	0.00	0	0.00
AU\$ / ROn 14/12/2015 Foreign Exchange Future	7.30	Call		1,083.00000	1,102,000	12.05	0.00	0	0.00
AU\$ / ROn 14/12/2015 Foreign Exchange Future	7.30	Put		574.00000	559,000	12.05	0.00	0	0.00
AU\$ / ROn 14/12/2015 Foreign Exchange Future	7.35	Call		1,057.00000	1,077,000	12.08	0.00	0	0.00
AU\$ / ROn 14/12/2015 Foreign Exchange Future	7.35	Put		598.00000	584,000	12.08	0.00	0	0.00
AU\$ / ROn 14/12/2015 Foreign Exchange Future	7.25	Call		1,108.00000	1,128,000	12.02	0.00	0	0.00
AU\$ / ROn 14/12/2015 Foreign Exchange Future	7.25	Put		549.00000	535,000	12.02	0.00	0	0.00
CAD/ ROn 14/03/2011 Foreign Exchange Future			7.15130	7.11200		11.09	0.00	0	1,791.00

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	7.05	Call		151.00000	176,000	11.62	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		89.00000	75,000	11.62	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		121.00000	143,000	11.36	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		109.00000	92,000	11.36	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		184.00000	211,000	11.88	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		72.00000	60,000	11.88	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.23230	7.19220		10.73	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		377.00000	407,000	11.45	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		85.00000	75,000	11.45	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		341.00000	370,000	11.35	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		99.00000	88,000	11.35	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		415.00000	446,000	11.56	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		73.00000	64,000	11.56	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.56270	7.53290		14.18	0.00	0	590.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		342.00000	364,000	15.28	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		59.00000	51,000	15.28	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		304.00000	325,000	15.09	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		71.00000	62,000	15.09	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		382.00000	405,000	15.46	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		49.00000	42,000	15.46	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.67090	7.63970		14.61	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		614.00000	639,000	14.34	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		74.00000	68,000	14.34	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		575.00000	600,000	14.36	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	7.15	Put		85.00000	79,000	14.36	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		653.00000	679,000	14.31	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		63.00000	58,000	14.31	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			152.00400	151.98600			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			154.08600	154.06600			0.00	0	0.00
GOVI On	03/02/2011	GOVI			339.68600	339.68600			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		33,140.00000	33,140,000		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		33,240.00000	33,240,000		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		33,040.00000	33,040,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI			344.59600	344.59600			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		44,040.00000	44,040,000		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		44,140.00000	44,140,000		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		43,940.00000	43,940,000		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			147.67700	147.67700			0.00	0	9.00
IGOV On	05/05/2011	Index Future			149.81100	149.81100			0.00	0	0.00
IGOV On	04/08/2011	Index Future			151.96800	151.96800			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	03/02/2011	Index Future			399.47400	400.16800			9,395,628,480.00	2,352	17.00
ILBI	On	05/05/2011	Index Future			404.99500	405.69600			9,525,482,400.00	2,352	336.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			5.59700	5.59900			0.00	0	5,000.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.62200	5.59700			0.00	1,200	5,790.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.64600	5.62300			0.00	0	2.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.66600	5.63900			0.00	0	2,000.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.70200	5.66700			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.76900	5.73900			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.93200	5.88100			0.00	0	15,890.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.36700	6.32800			0.00	0	5,290.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.77000	6.70800			0.00	0	290.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.17400	7.10900			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.57500	7.54400			0.00	0	44,010.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			7.88000	7.83000			0.00	0	390.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
OTH1	On	03/02/2011	Index Future			334.02700	334.02700			0.00	0	3.00
OTH1	On	05/05/2011	Index Future			338.85500	338.85500			0.00	0	0.00
R157	On	03/02/2011	Bond Future			7.76200	7.76200		4.25	0.00	0	7,929.00
R157	On	03/02/2011	Bond Future	7.90	Call		719.00000	704,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		125.00000	110,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		889.00000	877,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		81.00000	69,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		566.00000	548,000	4.32	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		187.00000	169,000	4.32	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.90300	7.90300		4.50	0.00	0	845.00
R157	On	05/05/2011	Bond Future	7.75	Call		866.00000	861,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,491.00000	1,486,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		957.00000	951,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,377.00000	1,371,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		782.00000	776,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,612.00000	1,606,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		702.00000	697,000	4.47	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,738.00000	1,733,000	4.47	0.00	0	0.00
R157	On	04/08/2011	Bond Future			8.06300	8.06300		4.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		642.00000	639,000	4.11	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	7.50	Put		2,822.00000	2,819,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		702.00000	699,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,686.00000	2,683,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		586.00000	583,000	4.10	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,962.00000	2,959,000	4.10	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.62000	8.62000		11.50	0.00	0	25,674.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,596.00000	3,585,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		45.00000	34,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		4,033.00000	4,025,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		27.00000	19,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		3,167.00000	3,150,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		74.00000	57,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		8,773.00000	8,773,000	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			8.70600	8.70500		11.75	0.00	0	7,485.00
R186	On	05/05/2011	Bond Future	8.75	Call		3,134.00000	3,114,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,713.00000	2,702,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		3,387.00000	3,368,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,501.00000	2,491,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		2,891.00000	2,871,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,938.00000	2,927,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		7,533.00000	7,531,000	11.12	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		632.00000	621,000	11.12	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.79600	8.79600		12.25	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	8.25	Call		1,954.00000	1,945,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		7,142.00000	7,133,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		2,113.00000	2,103,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		6,811.00000	6,801,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		1,802.00000	1,793,000	11.77	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		7,482.00000	7,473,000	11.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.59100	7.59100		3.75	0.00	0	489.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,373.00000	1,372,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		4.00000	3,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,537.00000	1,536,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		2.00000	1,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,211.00000	1,209,000	3.94	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		8.00000	6,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.73500	7.73500		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		871.00000	867,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		824.00000	820,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		956.00000	952,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		751.00000	747,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		791.00000	787,000	3.80	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		902.00000	898,000	3.80	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.90200	7.90200		3.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		385.00000	382,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		2,331.00000	2,328,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		425.00000	422,000	3.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/08/2011	Bond Future	7.30	Put		2,220.00000	2,217,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		348.00000	346,000	3.61	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		2,445.00000	2,443,000	3.61	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.45700	0.45700			21,668,001.29	131	3,608.00
R202	On	03/02/2011	Bond Future	3.05	Call		58,267.00000	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		59,114.00000	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		57,412.00000	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	0.38100			0.00	0	6,500.00
R202	On	05/05/2011	Bond Future	2.05	Call		41,132.00000	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		42,160.00000	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		40,093.00000	40,093,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.25500	8.25500		6.50	0.00	0	1,404.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,285.00000	1,273,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		67.00000	55,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,506.00000	1,497,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		42.00000	33,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,075.00000	1,060,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		104.00000	89,000	6.59	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	03/02/2011	Bond Future	8.00	Put		1,342.00000	1,332,000	6.39	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		54.00000	44,000	6.39	0.00	0	1,000.00
R203	On	05/05/2011	Bond Future			8.37700	8.37700		7.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		1,165.00000	1,158,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,781.00000	1,774,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		1,276.00000	1,269,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,649.00000	1,642,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		1,059.00000	1,052,000	6.87	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,919.00000	1,912,000	6.87	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.51000	8.51000		6.75	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		973.00000	968,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,379.00000	3,374,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,053.00000	1,049,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,220.00000	3,216,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		896.00000	892,000	6.50	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,542.00000	3,538,000	6.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.41300	8.41300		7.75	0.00	0	1,926.00
R204	On	03/02/2011	Bond Future	8.50	Call		759.00000	734,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		274.00000	249,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		953.00000	931,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		191.00000	169,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		587.00000	561,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		381.00000	355,000	7.72	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.52900	8.52900		8.00	0.00	0	100.00

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	8.50	Call		1,597.00000	1,588,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,754.00000	1,745,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		1,735.00000	1,726,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,621.00000	1,612,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		1,465.00000	1,457,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,894.00000	1,886,000	7.97	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.65400	8.65400		8.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		915.00000	910,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,424.00000	4,419,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		994.00000	989,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		4,229.00000	4,224,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		840.00000	835,000	7.81	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		4,623.00000	4,618,000	7.81	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.29200	7.29200		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,826.00000	1,826,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		0.00000	0,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		1,953.00000	1,953,000	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		1,699.00000	1,698,000	3.19	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		1.00000	0,000	3.19	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.44800	7.44800		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		716.00000	713,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		592.00000	589,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		783.00000	780,000	3.06	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	05/05/2011	Bond Future	7.55	Put		539.00000	536,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		654.00000	651,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		649.00000	646,000	3.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.63900	7.63900		2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		287.00000	286,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,690.00000	1,689,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		316.00000	314,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,608.00000	1,606,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		260.00000	258,000	2.74	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,774.00000	1,772,000	2.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.51200	8.51200		8.75	0.00	0	800.00
R207	On	03/02/2011	Bond Future	8.75	Call		1,474.00000	1,458,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		93.00000	77,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		1,727.00000	1,715,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		59.00000	47,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,234.00000	1,214,000	8.87	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		141.00000	121,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.62100	8.62100		9.00	0.00	0	20.00
R207	On	05/05/2011	Bond Future	8.50	Call		1,448.00000	1,439,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,142.00000	2,133,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		1,581.00000	1,572,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,987.00000	1,978,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		1,322.00000	1,314,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,304.00000	2,296,000	8.97	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			8.73900	8.73900		9.25	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,269.00000	1,263,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		4,033.00000	4,027,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,368.00000	1,362,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,845.00000	3,839,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,174.00000	1,168,000	8.91	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		4,227.00000	4,221,000	8.91	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.53600	8.53600		9.50	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		1,430.00000	1,411,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		123.00000	104,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		1,689.00000	1,674,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		80.00000	65,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,186.00000	1,163,000	9.64	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		182.00000	159,000	9.64	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.63400	8.63400		10.00	0.00	0	100.00
R208	On	05/05/2011	Bond Future	8.50	Call		1,475.00000	1,466,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,288.00000	2,279,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		1,613.00000	1,604,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,121.00000	2,112,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		1,345.00000	1,336,000	9.97	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,463.00000	2,454,000	9.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.73700	8.73700		10.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,337.00000	1,331,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		4,266.00000	4,260,000	9.65	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	8.30	Call		1,443.00000	1,437,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		4,065.00000	4,059,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,236.00000	1,230,000	9.61	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		4,472.00000	4,466,000	9.61	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.56800	8.56800		15.25	0.00	0	21,989.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,470.00000	3,463,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		26.00000	19,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,842.00000	3,836,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		16.00000	10,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,102.00000	3,090,000	15.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		44.00000	32,000	15.75	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.63000	8.63000		16.25	0.00	0	200.00
R209	On	05/05/2011	Bond Future	8.50	Call		2,062.00000	2,050,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,136.00000	3,124,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		2,251.00000	2,238,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,909.00000	2,896,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		1,883.00000	1,870,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,377.00000	3,364,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.69500	8.69500		16.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		2,805.00000	2,796,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,405.00000	4,396,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		2,991.00000	2,982,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,176.00000	4,167,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		2,625.00000	2,616,000	15.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future	8.45	Put		4,644.00000	4,635,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		10,718.00000	10,713,000	17.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		627.00000	622,000	17.50	0.00	0	0.00
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			1.82500	1.82500			0.00	0	589.00
R211	On	03/02/2011	Bond Future	2.50	Call		3,806.00000	3,806,000		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		4,082.00000	4,082,000		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		3,530.00000	3,530,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/02/2011	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future			2.43300	2.43300			0.00	0	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		1,765.00000	1,765,000		0.00	0	0.00
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		1,279.00000	1,279,000		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		2,253.00000	2,253,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future			8.64400	8.64400			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		5,628.00000	5,628,000		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		5,171.00000	5,171,000		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		6,088.00000	6,088,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.71300	8.71300			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		6,175.00000	6,175,000		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		5,720.00000	5,720,000		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		6,633.00000	6,633,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.78700	8.78700			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/08/2011	Bond Future	8.00	Put		6,750.00000	6,750,000		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		6,297.00000	6,297,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		7,206.00000	7,206,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			14,101.26000	14,025.21000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		4,252.00000	5,013,000	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		4,252.00000	5,013,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		0.00000	1,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		4,252.00000	5,013,000	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			14,290.51000	14,212.09000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		7,121.00000	7,905,000		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		7,121.00000	7,905,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		7,121.00000	7,905,000		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			335.98700	335.70300			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			340.58800	340.29800			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.08190	1.07820		14.22	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		372.00000	397,000	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	1.05	Put		90.00000	78,000	13.00	0.00	0	0.00
YUAN/FO n 14/03/2011 Foreign Exchange Future	1.10	Call		128.00000	140,000	14.00	0.00	0	0.00
YUAN/FO n 14/03/2011 Foreign Exchange Future	1.10	Put		346.00000	321,000	14.00	0.00	0	0.00
YUAN/FO n 14/03/2011 Foreign Exchange Future	1.00	Call		793.00000	832,000	14.00	0.00	0	0.00
YUAN/FO n 14/03/2011 Foreign Exchange Future	1.00	Put		11.00000	13,000	14.00	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future			1.09800	1.09400		14.15	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.05	Call		620.00000	644,000	13.43	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.05	Put		180.00000	164,000	13.43	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.10	Call		357.00000	372,000	14.15	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.10	Put		417.00000	392,000	14.15	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.00	Call		1,002.00000	1,033,000	13.22	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.00	Put		62.00000	53,000	13.22	0.00	0	0.00
<b>Total for Derivatives :</b>							<b>19,267,298,543.49</b>	<b>36,404</b>	<b>789,259.00</b>

**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			6.31500	6.31500			0.00	0	0.00
R157 On 15/09/2015 Spot Bond			7.74500	7.74500			0.00	0	0.00
R186 On 21/12/2026 Spot Bond			8.61000	8.61000			0.00	0	0.00
R189 On 31/03/2013 Spot Bond			211.35393	211.35393			0.00	0	0.00
R197 On 07/12/2023 Spot Bond			226.75193	226.75193			0.00	0	0.00
R201 On 21/12/2014 Spot Bond			7.57500	7.57500			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	07/12/2033	Spot Bond			2.73000	2.73000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.24000	8.24000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.40000	8.40000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.27500	7.27500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.50000	8.50000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.52500	8.52500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.56000	8.56000			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	2.19000			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
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>									<b>19,267,298,543.49</b>	<b>36,404</b>	<b>789,259.00</b>	