



Daily MTM Report

Daily summary for: 19/11/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 13/12/2010 Foreign Exchange Future			7.03530	7.01020		14.23	22,358,183.40	3,178	263,862.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	45.25	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		8,940.00000	8,915,000	45.25	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	42.96	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		6,940.00000	6,915,000	42.96	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	37.65	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		4,940.00000	4,915,000	37.65	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		0.00000	0,000	31.25	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		2,940.00000	2,915,000	31.25	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		2.00000	2,000	20.83	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		942.00000	917,000	20.83	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		143.00000	152,000	14.56	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		83.00000	67,000	14.56	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		1,060.00000	1,085,000	21.01	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		0.00000	0,000	21.01	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		2,060.00000	2,085,000	24.78	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	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	24.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,060.00000	3,085,000	17.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	17.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	25.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,540.00000	1,515,000	25.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	45.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,990.00000	8,965,000	45.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	43.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,990.00000	6,965,000	43.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	37.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,990.00000	4,965,000	37.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	31.42	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,990.00000	2,965,000	31.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		114.00000	121,000	14.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		104.00000	86,000	14.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,011.00000	1,035,000	20.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		1.00000	0,000	20.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,010.00000	2,035,000	25.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	25.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,010.00000	3,035,000	17.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	17.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	45.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		9,040.00000	9,015,000	45.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	43.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		7,040.00000	7,015,000	43.18	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	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	37.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		5,040.00000	5,015,000	37.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		3,040.00000	3,015,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		1.00000	1,000	21.53	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		1,041.00000	1,016,000	21.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		92.00000	98,000	14.58	0.00	0	10,534.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		132.00000	113,000	14.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		961.00000	986,000	20.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		1.00000	1,000	20.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		1,960.00000	1,985,000	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		2,960.00000	2,985,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	45.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		9,090.00000	9,065,000	45.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	43.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		7,090.00000	7,065,000	43.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	38.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		5,090.00000	5,065,000	38.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		3,090.00000	3,065,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1.00000	1,000	21.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1,091.00000	1,066,000	21.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		75.00000	79,000	14.92	19,750.00	250	250.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		165.00000	144,000	14.92	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		911.00000	936,000	20.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		1.00000	1,000	20.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		1,910.00000	1,935,000	24.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	24.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		2,910.00000	2,935,000	17.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	17.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1.00000	1,000	21.18	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		991.00000	966,000	21.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	45.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		9,140.00000	9,115,000	45.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	43.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		7,140.00000	7,115,000	43.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	38.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		5,140.00000	5,115,000	38.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		3,140.00000	3,115,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		1.00000	1,000	22.22	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		1,141.00000	1,116,000	22.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		60.00000	63,000	15.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		200.00000	178,000	15.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		861.00000	886,000	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		1.00000	1,000	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		1,860.00000	1,885,000	24.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	24.53	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	13/12/2010	Foreign Exchange Future	4.15	Call		2,860.00000	2,885,000	18.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	18.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	45.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,190.00000	9,165,000	45.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	43.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,190.00000	7,165,000	43.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	38.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,190.00000	5,165,000	38.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	32.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,190.00000	3,165,000	32.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1.00000	1,000	22.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,191.00000	1,166,000	22.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		48.00000	50,000	15.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		238.00000	215,000	15.62	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		811.00000	836,000	19.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		1.00000	1,000	19.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,810.00000	1,835,000	24.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	24.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,810.00000	2,835,000	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	45.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,240.00000	9,215,000	45.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	43.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,240.00000	7,215,000	43.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	38.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		5,240.00000	5,215,000	38.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	32.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,240.00000	3,215,000	32.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1.00000	0,000	22.92	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,241.00000	1,215,000	22.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		38.00000	39,000	15.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		278.00000	254,000	15.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		762.00000	786,000	19.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		2.00000	1,000	19.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,760.00000	1,785,000	24.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	24.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,760.00000	2,785,000	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	45.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,440.00000	9,415,000	45.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	44.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,440.00000	7,415,000	44.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	39.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,440.00000	5,415,000	39.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,440.00000	3,415,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	24.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,440.00000	1,415,000	24.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		15.00000	15,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		455.00000	430,000	17.36	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	13/12/2010	Foreign Exchange Future	6.45	Call		566.00000	589,000	17.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		6.00000	4,000	17.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,560.00000	1,585,000	23.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	23.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,560.00000	2,585,000	20.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	20.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	45.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,390.00000	9,365,000	45.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	43.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,390.00000	7,365,000	43.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	39.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,390.00000	5,365,000	39.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	32.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,390.00000	3,365,000	32.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	23.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,390.00000	1,365,000	23.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		19.00000	19,000	17.01	0.00	0	13,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		409.00000	384,000	17.01	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		614.00000	638,000	18.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		4.00000	3,000	18.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,610.00000	1,635,000	23.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	23.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,610.00000	2,635,000	20.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	20.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	25.35	0.00	0	3,185.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,590.00000	1,565,000	25.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	45.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,490.00000	9,465,000	45.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	44.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,490.00000	7,465,000	44.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	39.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,490.00000	5,465,000	39.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	33.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,490.00000	3,465,000	33.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	24.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,490.00000	1,465,000	24.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		12.00000	12,000	17.70	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		502.00000	477,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		518.00000	540,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		8.00000	5,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,510.00000	1,535,000	22.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	22.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,510.00000	2,535,000	21.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	21.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		0.00000	0,000	23.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,290.00000	1,265,000	23.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	45.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,840.00000	8,815,000	45.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	42.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,840.00000	6,815,000	42.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	37.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,840.00000	4,815,000	37.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	30.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,840.00000	2,815,000	30.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3.00000	2,000	20.14	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		843.00000	817,000	20.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		212.00000	225,000	15.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		52.00000	40,000	15.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,160.00000	1,185,000	21.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	21.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,160.00000	2,185,000	23.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	23.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,160.00000	3,185,000	17.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	17.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	45.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,890.00000	8,865,000	45.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	42.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,890.00000	6,865,000	42.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	37.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,890.00000	4,865,000	37.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	31.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,890.00000	2,865,000	31.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2.00000	2,000	20.48	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		892.00000	867,000	20.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		176.00000	187,000	14.88	0.00	0	30,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		66.00000	52,000	14.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,110.00000	1,135,000	21.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	21.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,110.00000	2,135,000	24.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	24.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,110.00000	3,135,000	17.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	17.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	45.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,290.00000	9,265,000	45.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	43.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,290.00000	7,265,000	43.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	38.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,290.00000	5,265,000	38.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	32.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,290.00000	3,265,000	32.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		31.00000	31,000	16.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		321.00000	296,000	16.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		712.00000	737,000	18.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		2.00000	2,000	18.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,710.00000	1,735,000	23.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	23.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,710.00000	2,735,000	19.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	19.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	45.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,340.00000	9,315,000	45.25	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	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	43.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,340.00000	7,315,000	43.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	38.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,340.00000	5,315,000	38.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	32.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,340.00000	3,315,000	32.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		0.00000	0,000	23.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,340.00000	1,315,000	23.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		24.00000	24,000	16.66	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		364.00000	339,000	16.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		663.00000	687,000	18.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		3.00000	2,000	18.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,660.00000	1,685,000	23.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	23.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,660.00000	2,685,000	19.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	19.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	45.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		8,040.00000	8,015,000	45.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	41.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		6,040.00000	6,015,000	41.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	34.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		4,040.00000	4,015,000	34.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		2,040.00000	2,015,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		3,960.00000	3,985,000	17.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	17.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		2,090.00000	2,065,000	28.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	28.46	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	29.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,490.00000	2,465,000	29.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	28.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,190.00000	2,165,000	28.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	29.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,540.00000	2,515,000	29.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		3.00000	3,000	19.79	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		793.00000	768,000	19.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,890.00000	1,865,000	27.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	27.43	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		598.00000	572,000	18.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		8.00000	7,000	18.40	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,790.00000	1,765,000	26.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	26.74	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		5.00000	5,000	19.09	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		695.00000	670,000	19.09	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,990.00000	1,965,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	28.13	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		550.00000	524,000	18.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		10.00000	9,000	18.05	0.00	0	6,534.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.12100	7.09590		14.79	1,466,926.00	206	69,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		53.00000	54,000	18.79	0.00	0	33,350.00

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	8.00	Put		957.00000	933,000	18.79	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		49.00000	50,000	19.02	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		1,003.00000	979,000	19.02	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		57.00000	59,000	18.57	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		911.00000	888,000	18.57	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,430.00000	1,406,000	21.02	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		26.00000	27,000	21.02	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,405.00000	3,380,000	25.09	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		1.00000	1,000	25.09	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		372.00000	353,000	15.68	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		168.00000	174,000	15.68	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,334.00000	1,310,000	20.58	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		30.00000	31,000	20.58	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		523.00000	502,000	16.57	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		119.00000	123,000	16.57	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		563.00000	542,000	16.79	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		109.00000	113,000	16.79	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		604.00000	582,000	17.01	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		100.00000	103,000	17.01	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		337.00000	318,000	15.45	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		183.00000	189,000	15.45	0.00	0	7,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		242.00000	225,000	14.79	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		238.00000	246,000	14.79	0.00	0	1,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		445.00000	425,000	16.12	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		141.00000	146,000	16.12	0.00	0	65.00

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	7.15	Put		272.00000	255,000	15.01	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		218.00000	226,000	15.01	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.21270	7.18700		15.12	0.00	0	17,549.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		238.00000	246,000	16.01	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		501.00000	483,000	16.01	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		224.00000	231,000	16.19	69,300.00	300	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		537.00000	518,000	16.19	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		253.00000	261,000	15.83	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		466.00000	448,000	15.83	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		617.00000	635,000	15.11	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		130.00000	122,000	15.11	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.31760	7.29100		15.21	0.00	0	288.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		205.00000	208,000	17.51	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		964.00000	940,000	17.51	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		196.00000	199,000	17.67	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,005.00000	981,000	17.67	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		214.00000	217,000	17.36	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		923.00000	899,000	17.36	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.34250	9.31660		17.93	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,683.00000	1,678,000	19.43	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,566.00000	1,536,000	19.43	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,665.00000	1,660,000	19.47	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,598.00000	1,568,000	19.47	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,700.00000	1,696,000	19.39	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,533.00000	1,504,000	19.39	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	13/12/2010	Foreign Exchange Future			7.03530	7.01020		14.23	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.00	Call		11,351.00000	12,075,000	14.23	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.00	Put		10,331.00000	8,545,000	14.23	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.05	Call		9,243.00000	9,781,000	14.58	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.05	Put		13,223.00000	11,251,000	14.58	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	6.95	Call		14,307.00000	15,228,000	14.56	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	6.95	Put		8,287.00000	6,698,000	14.56	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future			7.12100	7.09590		14.79	0.00	0	20.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		29,002.00000	30,059,000	14.88	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		19,412.00000	17,959,000	14.88	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		26,306.00000	27,246,000	14.83	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		21,716.00000	20,146,000	14.83	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		31,862.00000	33,038,000	14.92	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		17,272.00000	15,938,000	14.92	0.00	0	0.00
£ / R On	13/12/2010	Foreign Exchange Future			11.22100	11.22140		13.04	1,189,426.00	106	22,707.00
£ / R On	13/12/2010	Foreign Exchange Future	11.90	Call		22.00000	18,000	16.30	0.00	0	0.00
£ / R On	13/12/2010	Foreign Exchange Future	11.90	Put		701.00000	697,000	16.30	0.00	0	0.00
£ / R On	13/12/2010	Foreign Exchange Future	11.85	Put		654.00000	650,000	16.07	0.00	0	0.00
£ / R On	13/12/2010	Foreign Exchange Future	11.85	Call		25.00000	21,000	16.07	0.00	0	50.00
£ / R On	14/03/2011	Foreign Exchange Future			11.34860	11.34970		14.15	1,997,353.60	176	20,491.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Call		213.00000	206,000	15.09	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Put		663.00000	657,000	15.09	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Call		200.00000	194,000	15.20	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Put		700.00000	695,000	15.20	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	11.75	Call		226.00000	219,000	14.99	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		626.00000	620,000	14.99	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		425.00000	419,000	14.36	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		325.00000	318,000	14.36	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,284.00000	1,281,000	16.67	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		84.00000	80,000	16.67	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		816.00000	811,000	15.51	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		166.00000	160,000	15.51	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.48370	11.48430		14.50	0.00	0	1,901.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		367.00000	366,000	15.13	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		733.00000	732,000	15.13	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		352.00000	350,000	15.22	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		768.00000	766,000	15.22	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		383.00000	381,000	15.04	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		699.00000	697,000	15.04	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08430	0.08420		17.68	1,686.00	20	286.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		105.00000	105,000	20.32	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		285.00000	275,000	20.32	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		5.00000	5,000	25.25	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,185.00000	1,175,000	25.25	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		824.00000	833,000	19.82	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		4.00000	3,000	19.82	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08540	0.08530		21.00	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		311.00000	313,000	20.09	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	0.09	Put	481.00000	473,000	20.09	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call	102.00000	102,000	23.13	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put	1,272.00000	1,262,000	23.13	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call	894.00000	901,000	17.66	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put	64.00000	61,000	17.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.60460	9.55260	11.33	1,162,156.60	121	11,463.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call	0.00000	0,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put	10,647.00000	10,595,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call	0.00000	0,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put	8,647.00000	8,595,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call	0.00000	0,000	34.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put	6,647.00000	6,595,000	34.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call	0.00000	0,000	29.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put	4,647.00000	4,595,000	29.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call	0.00000	0,000	24.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put	2,647.00000	2,595,000	24.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call	0.00000	0,000	20.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put	1,647.00000	1,595,000	20.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call	9.00000	9,000	14.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put	656.00000	604,000	14.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call	378.00000	422,000	13.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put	25.00000	17,000	13.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call	1,353.00000	1,405,000	16.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put	0.00000	0,000	16.66	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	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,497.00000	2,445,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,697.00000	10,645,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,697.00000	8,645,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,697.00000	6,645,000	34.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	30.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,697.00000	4,645,000	30.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	24.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,697.00000	2,645,000	24.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	21.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,697.00000	1,645,000	21.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		7.00000	7,000	15.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		704.00000	652,000	15.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		335.00000	377,000	13.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		32.00000	22,000	13.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,303.00000	1,355,000	16.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	16.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,397.00000	11,345,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,397.00000	9,345,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	36.42	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	13/12/2010	Foreign Exchange Future	16.95	Put		7,397.00000	7,345,000	36.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	31.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,397.00000	5,345,000	31.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	26.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,397.00000	3,345,000	26.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	23.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,397.00000	2,345,000	23.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		1.00000	1,000	19.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,398.00000	1,346,000	19.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		25.00000	26,000	13.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		422.00000	371,000	13.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		610.00000	659,000	15.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		7.00000	4,000	15.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,297.00000	11,245,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,297.00000	9,245,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	36.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,297.00000	7,245,000	36.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	31.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,297.00000	5,245,000	31.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	26.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,297.00000	3,245,000	26.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	23.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,297.00000	2,245,000	23.73	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	13/12/2010	Foreign Exchange Future	10.85	Call		1.00000	1,000	18.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,298.00000	1,246,000	18.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		37.00000	41,000	12.80	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		334.00000	286,000	12.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		707.00000	757,000	15.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		4.00000	2,000	15.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,447.00000	10,395,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,447.00000	8,395,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	34.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,447.00000	6,395,000	34.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	29.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,447.00000	4,395,000	29.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	24.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,447.00000	2,395,000	24.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		1.00000	1,000	19.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,448.00000	1,396,000	19.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		20.00000	21,000	13.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		467.00000	416,000	13.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		562.00000	611,000	14.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		9.00000	6,000	14.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,553.00000	1,605,000	16.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	37.79	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	13/12/2010	Foreign Exchange Future	20.10	Put		10,547.00000	10,495,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,547.00000	8,495,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	34.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,547.00000	6,495,000	34.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	29.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,547.00000	4,495,000	29.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	24.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,547.00000	2,495,000	24.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	20.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,547.00000	1,495,000	20.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		13.00000	14,000	14.27	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		560.00000	509,000	14.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		468.00000	515,000	14.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		15.00000	10,000	14.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,453.00000	1,505,000	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,847.00000	10,795,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,847.00000	8,795,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	35.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,847.00000	6,795,000	35.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	30.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,847.00000	4,795,000	30.43	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	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	25.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,847.00000	2,795,000	25.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	21.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,847.00000	1,795,000	21.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		4.00000	4,000	16.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		851.00000	799,000	16.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		216.00000	250,000	12.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		63.00000	45,000	12.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,153.00000	1,205,000	16.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	16.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,997.00000	10,945,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,997.00000	8,945,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	35.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,997.00000	6,945,000	35.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	30.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,997.00000	4,945,000	30.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	25.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,997.00000	2,945,000	25.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	22.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,997.00000	1,945,000	22.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		2.00000	2,000	16.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		999.00000	947,000	16.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		120.00000	143,000	11.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		117.00000	88,000	11.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,003.00000	1,055,000	16.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	16.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,297.00000	10,245,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,297.00000	8,245,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	34.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,297.00000	6,245,000	34.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	29.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,297.00000	4,245,000	29.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,703.00000	1,755,000	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,347.00000	10,295,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,347.00000	8,295,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	34.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,347.00000	6,295,000	34.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	29.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,347.00000	4,295,000	29.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,347.00000	2,295,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		1.00000	1,000	18.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,348.00000	1,296,000	18.96	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	13/12/2010	Foreign Exchange Future	9.90	Call		30.00000	33,000	13.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		377.00000	328,000	13.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		658.00000	708,000	15.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		5.00000	3,000	15.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,653.00000	1,705,000	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,397.00000	10,345,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,397.00000	8,345,000	37.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	34.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,397.00000	6,345,000	34.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	29.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,397.00000	4,345,000	29.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,603.00000	1,655,000	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		753.00000	701,000	15.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		6.00000	6,000	15.44	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		99.00000	114,000	11.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		146.00000	109,000	11.33	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		293.00000	333,000	13.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		40.00000	28,000	13.04	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.71040	9.65870		12.73	485,520.00	50	11,312.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		227.00000	242,000	13.04	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		368.00000	332,000	13.04	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	9.85	Call		211.00000	224,000	13.19	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		402.00000	364,000	13.19	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		245.00000	261,000	12.88	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		336.00000	301,000	12.88	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		205.00000	182,000	12.73	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		364.00000	392,000	12.73	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		833.00000	787,000	14.89	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		92.00000	97,000	14.89	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		921.00000	874,000	15.20	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		80.00000	84,000	15.20	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		585.00000	543,000	13.96	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		144.00000	153,000	13.96	0.00	0	100.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.82160	9.76970		13.06	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		375.00000	395,000	13.06	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		405.00000	373,000	13.06	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		357.00000	375,000	13.19	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		437.00000	403,000	13.19	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		395.00000	420,000	13.05	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		375.00000	348,000	13.05	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			380.22200	380.04900			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			350.16800	349.53700			0.00	0	1,132.00
ALBI	On	05/05/2011	Index Future			355.19900	354.63100			0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.89390	6.90720		10.61	68,939.00	10	14,802.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		80.00000	72,000	10.61	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		73.00000	78,000	10.61	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		103.00000	109,000	10.92	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		60.00000	53,000	10.92	0.00	0	200.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future			6.89410	6.90740		10.62	0.00	0	1,234.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Call		304.00000	295,000	11.93	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		97.00000	101,000	11.93	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		267.00000	258,000	11.60	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		110.00000	114,000	11.60	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		342.00000	333,000	12.25	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		85.00000	89,000	12.25	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future			6.89990	6.91280		10.75	0.00	0	70.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		397.00000	388,000	11.99	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		134.00000	138,000	11.99	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		361.00000	352,000	11.74	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		148.00000	152,000	11.74	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		435.00000	426,000	12.23	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		122.00000	126,000	12.23	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			6.90930	6.92160		10.84	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		448.00000	439,000	11.82	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		176.00000	180,000	11.82	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		413.00000	405,000	11.63	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		191.00000	196,000	11.63	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		484.00000	475,000	12.02	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		162.00000	166,000	12.02	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	14/12/2015	Foreign Exchange Future			7.42930	7.45970		12.81	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		924.00000	906,000	12.74	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		764.00000	777,000	12.74	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		903.00000	885,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		793.00000	806,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		945.00000	927,000	12.70	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		735.00000	748,000	12.70	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.88470	6.88220		9.83	0.00	0	400.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		0.00000	0,000	15.11	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		818.00000	815,000	15.11	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		0.00000	0,000	15.43	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		868.00000	865,000	15.43	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		0.00000	0,000	14.78	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		768.00000	765,000	14.78	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.95290	6.95000		11.16	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		137.00000	136,000	11.50	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		237.00000	233,000	11.50	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		120.00000	119,000	11.67	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		270.00000	266,000	11.67	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		155.00000	154,000	11.33	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		205.00000	201,000	11.33	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.04070	7.09660		14.19	0.00	0	150.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		133.00000	98,000	14.19	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		86.00000	107,000	14.19	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	13/12/2010	Foreign Exchange Future	7.10	Call		104.00000	78,000	14.57	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		107.00000	137,000	14.57	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		165.00000	126,000	14.53	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		68.00000	85,000	14.53	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.13230	7.18970		14.79	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		214.00000	189,000	15.12	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		274.00000	307,000	15.12	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		195.00000	172,000	15.28	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		305.00000	340,000	15.28	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		234.00000	208,000	14.95	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		244.00000	276,000	14.95	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			154.32100	154.23200			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			156.41300	156.32300			0.00	0	0.00
GOVI On	03/02/2011	GOVI			350.87500	350.31800			0.00	0	203.00
GOVI On	03/02/2011	GOVI	343.00	Call		73,180.00000	78,750,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.01	Call		73,080.00000	78,650,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.01	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	342.99	Call		73,280.00000	78,850,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	342.99	Put		0.00000	0,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI			355.91700	355.42300			0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.00	Call		64,230.00000	69,170,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.01	Call		64,130.00000	69,070,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	05/05/2011	GOVI	349.01	Put	0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Call	64,330.00000	69,270,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Put	0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000		0.00	0	0.00
IGOV	On	03/02/2011	Index Future			150.28200	149.63400		0.00	0	0.00
IGOV	On	05/05/2011	Index Future			152.44100	151.81400		0.00	0	0.00
IGOV	On	04/08/2011	Index Future			154.61900	154.00200		0.00	0	0.00
ILBI	On	03/02/2011	Index Future			407.17600	405.58700		0.00	0	370.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200	15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300	15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500	15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500	15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200	15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700	15.00	0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			5.57000	5.58300		0.00	2,500	7,600.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			5.52000	5.50800		0.00	0	2,500.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			5.47000	5.44500		0.00	0	2,500.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.42000	5.43100		0.00	0	5,500.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.43000	5.41300		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	18/05/2011	Jibar Tradeable Future			5.45000	5.43200			0.00	0	0.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.46000	5.45800			0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.61000	5.59800			0.00	0	13,700.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.76000	5.77500			0.00	0	5,200.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			5.97000	5.97800			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.22000	6.22500			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.41000	6.39300			0.00	0	40,000.00
JN02	On 03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On 03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
OTH1	On 03/02/2011	Index Future			345.98200	344.94900			0.00	0	3.00
OTH1	On 05/05/2011	Index Future			350.95300	349.97600			0.00	0	0.00
R157	On 03/02/2011	Bond Future			7.08200	7.08400		4.00	0.00	0	6,186.00
R157	On 03/02/2011	Bond Future	7.90	Call		3,642.00000	3,648,000	4.13	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.90	Put		77.00000	74,000	4.13	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Call		3,843.00000	3,849,000	4.14	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Put		64.00000	61,000	4.14	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.85	Call		3,444.00000	3,449,000	4.12	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.85	Put		94.00000	90,000	4.12	0.00	0	0.00
R157	On 05/05/2011	Bond Future			7.17500	7.17100		3.75	0.00	0	705.00
R157	On 05/05/2011	Bond Future	7.75	Call		2,832.00000	2,816,000	3.84	0.00	0	0.00
R157	On 05/05/2011	Bond Future	7.75	Put		429.00000	429,000	3.84	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	05/05/2011	Bond Future	7.80	Call		2,994.00000	2,978,000	3.85	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		386.00000	387,000	3.85	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,675.00000	2,659,000	3.83	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		477.00000	478,000	3.83	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		2,520.00000	2,505,000	3.82	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		527.00000	529,000	3.82	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.28000	7.27300		3.75	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		2,099.00000	2,080,000	3.79	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,206.00000	1,214,000	3.79	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		2,218.00000	2,198,000	3.80	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,129.00000	1,137,000	3.80	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		1,984.00000	1,965,000	3.78	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,287.00000	1,295,000	3.78	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.09400	8.14900		11.00	0.00	0	23,685.00
R186	On	03/02/2011	Bond Future	9.00	Call		8,467.00000	8,972,000	11.57	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		282.00000	229,000	11.57	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		8,881.00000	9,393,000	11.60	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		241.00000	195,000	11.60	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		8,055.00000	8,553,000	11.54	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		328.00000	268,000	11.54	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		5,045.00000	4,626,000	10.71	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		906.00000	1,045,000	10.71	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.16300	8.21800		10.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		6,670.00000	7,068,000	10.76	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	05/05/2011	Bond Future	8.75	Put		1,545.00000	1,394,000	10.76	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		7,010.00000	7,418,000	10.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,420.00000	1,279,000	10.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		6,337.00000	6,725,000	10.73	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		1,680.00000	1,519,000	10.73	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		4,715.00000	4,390,000	10.37	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		2,518.00000	2,742,000	10.37	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.23600	8.29100		11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		4,259.00000	4,527,000	11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		4,660.00000	4,390,000	11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		4,502.00000	4,780,000	11.03	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		4,414.00000	4,153,000	11.03	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		4,023.00000	4,282,000	10.98	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		4,916.00000	4,637,000	10.98	0.00	0	0.00
R201	On	03/02/2011	Bond Future			6.84900	6.85100		3.50	0.00	0	639.00
R201	On	03/02/2011	Bond Future	8.00	Call		3,914.00000	3,920,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		9.00000	8,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		4,077.00000	4,084,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		7.00000	7,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		3,750.00000	3,756,000	3.67	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		12.00000	11,000	3.67	0.00	0	0.00
R201	On	05/05/2011	Bond Future			6.93500	6.93100		3.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,811.00000	2,798,000	3.37	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		181.00000	181,000	3.37	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	05/05/2011	Bond Future	7.80	Call		2,948.00000	2,935,000	3.38	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		160.00000	160,000	3.38	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,675.00000	2,662,000	3.36	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		203.00000	203,000	3.36	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.03700	7.02700		3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		1,526.00000	1,506,000	3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		850.00000	860,000	3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		1,632.00000	1,611,000	3.30	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		805.00000	815,000	3.30	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		1,437.00000	1,417,000	3.24	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		912.00000	923,000	3.24	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.20900	0.30100			0.00	0	3,320.00
R202	On	03/02/2011	Bond Future	3.05	Call		62,877.00000	65,668,000		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		63,724.00000	66,515,000		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		62,022.00000	64,812,000		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			0.13100	0.22200			0.00	0	6,500.00
R202	On	05/05/2011	Bond Future	2.05	Call		45,844.00000	48,612,000		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		46,872.00000	49,640,000		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		44,805.00000	47,573,000		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	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
R203	On	03/02/2011	Bond Future			7.68000	7.68300		6.25	0.00	0	1,407.00
R203	On	03/02/2011	Bond Future	8.50	Call		4,267.00000	4,278,000	6.48	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		131.00000	127,000	6.48	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		4,493.00000	4,504,000	6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		111.00000	106,000	6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		4,043.00000	4,054,000	6.47	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		154.00000	150,000	6.47	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.77400	7.77300		6.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		3,135.00000	3,127,000	6.15	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		779.00000	776,000	6.15	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		3,311.00000	3,304,000	6.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		712.00000	710,000	6.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		2,963.00000	2,955,000	6.13	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		851.00000	848,000	6.13	0.00	0	0.00
R203	On	04/08/2011	Bond Future			7.87700	7.87400		6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		2,429.00000	2,417,000	6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,823.00000	1,826,000	6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		2,564.00000	2,552,000	6.01	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		1,719.00000	1,722,000	6.01	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		2,298.00000	2,286,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,932.00000	1,935,000	5.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future			7.80700	7.81100		7.25	0.00	0	1,876.00
R204	On	03/02/2011	Bond Future	8.50	Call		4,146.00000	4,161,000	7.53	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	03/02/2011	Bond Future	8.50	Put		223.00000	215,000	7.53	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		4,390.00000	4,407,000	7.55	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		190.00000	184,000	7.55	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		3,905.00000	3,920,000	7.51	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		261.00000	252,000	7.51	0.00	0	0.00
R204	On	05/05/2011	Bond Future			7.89700	7.89700		6.75	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		4,029.00000	4,025,000	6.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		685.00000	681,000	6.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		4,239.00000	4,235,000	6.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		624.00000	620,000	6.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		3,824.00000	3,820,000	6.90	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		752.00000	748,000	6.90	0.00	0	0.00
R204	On	04/08/2011	Bond Future			7.99400	7.99200		7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		2,400.00000	2,390,000	7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		2,356.00000	2,357,000	7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		2,542.00000	2,532,000	7.02	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		2,224.00000	2,225,000	7.02	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		2,262.00000	2,252,000	6.98	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,493.00000	2,494,000	6.98	0.00	0	0.00
R206	On	03/02/2011	Bond Future			6.57100	6.61000		2.75	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		3,626.00000	3,730,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		1.00000	1,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,753.00000	3,857,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		1.00000	1,000	2.89	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	03/02/2011	Bond Future	7.95	Call		3,499.00000	3,603,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		2.00000	2,000	2.89	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.65600	6.69000		2.50	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		2,091.00000	2,162,000	2.59	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		130.00000	118,000	2.59	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		2,195.00000	2,267,000	2.60	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		115.00000	103,000	2.60	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,988.00000	2,058,000	2.58	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		147.00000	133,000	2.58	0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.76100	6.79300		2.50	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		1,110.00000	1,151,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		650.00000	620,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		1,177.00000	1,219,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		606.00000	577,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		1,046.00000	1,085,000	2.51	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		697.00000	665,000	2.51	0.00	0	0.00
R207	On	03/02/2011	Bond Future			7.91400	7.92300		8.25	0.00	0	1,400.00
R207	On	03/02/2011	Bond Future	8.75	Call		5,073.00000	5,119,000	8.57	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		157.00000	148,000	8.57	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		5,335.00000	5,383,000	8.59	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		132.00000	125,000	8.59	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		4,812.00000	4,858,000	8.55	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		184.00000	175,000	8.55	0.00	0	0.00
R207	On	05/05/2011	Bond Future			7.99900	8.00500		7.75	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	05/05/2011	Bond Future	8.50	Call		3,840.00000	3,861,000	7.95	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		932.00000	917,000	7.95	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		4,049.00000	4,071,000	7.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		854.00000	840,000	7.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		3,635.00000	3,655,000	7.93	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,016.00000	1,000,000	7.93	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.09200	8.09600		8.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		3,052.00000	3,060,000	8.09	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		2,160.00000	2,144,000	8.09	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		3,216.00000	3,225,000	8.11	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		2,036.00000	2,022,000	8.11	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		2,893.00000	2,900,000	8.07	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		2,289.00000	2,273,000	8.07	0.00	0	0.00
R208	On	03/02/2011	Bond Future			7.99100	8.00000		9.00	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		4,918.00000	4,965,000	9.36	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		223.00000	212,000	9.36	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		5,188.00000	5,236,000	9.38	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		191.00000	181,000	9.38	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		4,652.00000	4,698,000	9.34	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		260.00000	248,000	9.34	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.06900	8.07600		8.75	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		3,737.00000	3,763,000	8.86	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,101.00000	1,083,000	8.86	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		3,951.00000	3,977,000	8.88	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	05/05/2011	Bond Future	8.55	Put		1,011.00000	993,000	8.88	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		3,529.00000	3,553,000	8.84	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,199.00000	1,179,000	8.84	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.15300	8.15700		9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		3,104.00000	3,112,000	9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		2,531.00000	2,514,000	9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		3,272.00000	3,280,000	9.02	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		2,392.00000	2,375,000	9.02	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		2,941.00000	2,949,000	8.98	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		2,675.00000	2,658,000	8.98	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.12200	8.19700		14.50	0.00	0	23,687.00
R209	On	03/02/2011	Bond Future	9.00	Call		6,920.00000	7,516,000	15.27	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		305.00000	234,000	15.27	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		7,261.00000	7,865,000	15.31	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		264.00000	201,000	15.31	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		6,578.00000	7,165,000	15.19	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		349.00000	269,000	15.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.17300	8.24900		14.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		4,260.00000	4,682,000	14.44	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,115.00000	1,869,000	14.44	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		4,518.00000	4,954,000	14.47	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		1,957.00000	1,725,000	14.47	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		4,009.00000	4,417,000	14.40	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,284.00000	2,024,000	14.40	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			8.22700	8.30400		14.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		4,830.00000	5,227,000	14.68	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,166.00000	2,894,000	14.68	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		5,068.00000	5,476,000	14.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,989.00000	2,728,000	14.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		4,597.00000	4,983,000	14.64	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,352.00000	3,069,000	14.64	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		13,752.00000	14,369,000	15.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		397.00000	345,000	15.82	0.00	0	0.00
R211	On	03/02/2011	Bond Future			1.61300	1.74300			0.00	0	539.00
R211	On	03/02/2011	Bond Future	2.50	Call		4,280.00000	5,036,000		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		4,556.00000	5,311,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.45	Call		4,003.00000	4,759,000		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			2.39900	2.39700			0.00	0	1,868.00
R212	On	03/02/2011	Bond Future	3.00	Call		5,713.00000	5,694,000		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		6,171.00000	6,151,000		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		5,254.00000	5,234,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	13/12/2010	Foreign Exchange Future			13,859.65000	13,810.56000		1.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.00	Call		3,106.00000	3,597,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.00	Put		0.00000	1,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.01	Call		3,106.00000	3,596,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.01	Put		1.00000	0,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13499.99	Call		3,106.00000	3,597,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13499.99	Put		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			14,031.00000	13,982.46000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		3,828.00000	4,311,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		3.00000	1,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		3,828.00000	4,311,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		4.00000	1,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		3,828.00000	4,311,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		3.00000	1,000	2.00	0.00	0	0.00
TRT1	On	03/02/2011	Index Future			346.56100	345.95200			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			351.25900	350.64100			0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future			1.05940	1.05660		14.48	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.00	Call		581.00000	606,000	15.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.00	Put		15.00000	12,000	15.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.05	Call		200.00000	203,000	14.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.05	Put		134.00000	109,000	14.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	0.95	Call		1,070.00000	1,096,000	19.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	0.95	Put		4.00000	2,000	19.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.07520	1.07250		14.31	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO n 14/03/2011 Foreign Exchange Future	1.05	Call		482.00000	474,000	14.00	0.00	0	0.00
YUAN/FO n 14/03/2011 Foreign Exchange Future	1.05	Put		257.00000	222,000	14.00	0.00	0	0.00
YUAN/FO n 14/03/2011 Foreign Exchange Future	1.10	Call		269.00000	255,000	15.00	0.00	0	0.00
YUAN/FO n 14/03/2011 Foreign Exchange Future	1.10	Put		544.00000	503,000	15.00	0.00	0	0.00
YUAN/FO n 14/03/2011 Foreign Exchange Future	1.00	Call		825.00000	830,000	14.00	0.00	0	0.00
YUAN/FO n 14/03/2011 Foreign Exchange Future	1.00	Put		100.00000	78,000	14.00	0.00	0	0.00
Total for Derivatives :							28,819,240.60	6,917	1,132,542.00

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			6.25000	6.13000			0.00	0	0.00
R157 On 15/09/2015 Spot Bond			7.30000	7.18000			0.00	0	0.00
R186 On 21/12/2026 Spot Bond			7.97500	7.83000			0.00	0	0.00
R189 On 31/03/2013 Spot Bond			208.57700	208.30758			0.00	0	0.00
R197 On 07/12/2023 Spot Bond			229.59100	229.52866			0.00	0	0.00
R201 On 21/12/2014 Spot Bond			7.24000	7.11500			0.00	0	0.00
R202 On 07/12/2033 Spot Bond			169.66400	169.34127			0.00	0	0.00
R203 On 15/09/2017 Spot Bond			7.71000	7.59000			0.00	0	0.00
R204 On 21/12/2018 Spot Bond			7.83000	7.71000			0.00	0	0.00
R206 On 15/01/2014 Spot Bond			7.03000	6.93000			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	15/01/2020	Spot Bond			7.94000	7.80000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			7.97000	7.84000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			7.95500	7.81000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			125.04100	125.00635			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			101.84600	101.81865			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.62000	2.62000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										28,819,240.60	6,917	1,132,542.00