



Daily MTM Report

Daily summary for: 17/11/2010

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			7.04220	7.07860		14.99	69,231,868.20	9,831	262,770.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	46.56	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		8,871.00000	8,908,000	46.56	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	43.60	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		6,871.00000	6,908,000	43.60	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	38.01	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		4,871.00000	4,908,000	38.01	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		2,871.00000	2,908,000	31.25	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		3.00000	2,000	20.77	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		874.00000	910,000	20.77	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		192.00000	168,000	15.61	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		63.00000	76,000	15.61	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		1,129.00000	1,092,000	21.02	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		0.00000	0,000	21.02	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		2,129.00000	2,092,000	19.47	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	19.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,129.00000	3,092,000	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	24.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,471.00000	1,508,000	24.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	46.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,921.00000	8,958,000	46.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	43.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,921.00000	6,958,000	43.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	38.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,921.00000	4,958,000	38.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	31.44	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,921.00000	2,958,000	31.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		158.00000	137,000	15.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		79.00000	95,000	15.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,079.00000	1,042,000	21.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	21.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,079.00000	2,042,000	19.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	19.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,079.00000	3,042,000	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	46.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,971.00000	9,008,000	46.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	43.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,971.00000	7,008,000	43.87	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	38.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,971.00000	5,008,000	38.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	31.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,971.00000	3,008,000	31.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		2.00000	1,000	21.41	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		973.00000	1,009,000	21.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		128.00000	109,000	14.99	0.00	0	10,534.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		99.00000	117,000	14.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,029.00000	993,000	21.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		0.00000	1,000	21.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,029.00000	1,992,000	19.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	19.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,029.00000	2,992,000	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	46.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		9,021.00000	9,058,000	46.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	44.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		7,021.00000	7,058,000	44.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	38.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		5,021.00000	5,058,000	38.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	31.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		3,021.00000	3,058,000	31.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1.00000	1,000	21.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1,022.00000	1,059,000	21.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		105.00000	89,000	15.31	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	7.10	Put		126.00000	147,000	15.31	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		979.00000	943,000	20.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		0.00000	1,000	20.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		1,979.00000	1,942,000	19.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	19.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		2,979.00000	2,942,000	18.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	18.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2.00000	2,000	21.09	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		923.00000	960,000	21.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	46.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		9,071.00000	9,108,000	46.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	44.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		7,071.00000	7,108,000	44.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	38.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		5,071.00000	5,108,000	38.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	32.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		3,071.00000	3,108,000	32.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		1.00000	1,000	22.05	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		1,072.00000	1,109,000	22.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		86.00000	72,000	15.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		157.00000	180,000	15.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		929.00000	893,000	20.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		0.00000	1,000	20.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		1,929.00000	1,892,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	19.73	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	4.15	Call		2,929.00000	2,892,000	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	46.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,121.00000	9,158,000	46.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	44.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,121.00000	7,158,000	44.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	38.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,121.00000	5,158,000	38.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	32.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,121.00000	3,158,000	32.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1.00000	1,000	22.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,122.00000	1,159,000	22.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		70.00000	58,000	15.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		191.00000	216,000	15.95	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		880.00000	843,000	20.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		1.00000	1,000	20.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,879.00000	1,842,000	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,879.00000	2,842,000	18.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	18.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	46.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,171.00000	9,208,000	46.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	44.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,171.00000	7,208,000	44.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	38.87	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		5,171.00000	5,208,000	38.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	32.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,171.00000	3,208,000	32.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1.00000	1,000	22.70	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,172.00000	1,209,000	22.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		57.00000	47,000	16.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		228.00000	255,000	16.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		830.00000	794,000	19.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		1.00000	2,000	19.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,829.00000	1,792,000	19.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	19.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,829.00000	2,792,000	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	46.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,371.00000	9,408,000	46.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	44.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,371.00000	7,408,000	44.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	39.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,371.00000	5,408,000	39.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	33.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,371.00000	3,408,000	33.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	23.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,371.00000	1,408,000	23.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		24.00000	19,000	17.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		395.00000	427,000	17.56	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		633.00000	598,000	18.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		4.00000	6,000	18.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,629.00000	1,592,000	20.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	20.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,629.00000	2,592,000	18.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	18.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	46.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,321.00000	9,358,000	46.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	44.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,321.00000	7,358,000	44.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	39.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,321.00000	5,358,000	39.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	32.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,321.00000	3,358,000	32.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	23.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,321.00000	1,358,000	23.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		29.00000	24,000	17.24	0.00	0	13,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		350.00000	382,000	17.24	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		682.00000	646,000	19.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		3.00000	4,000	19.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,679.00000	1,642,000	20.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	20.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,679.00000	2,642,000	18.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	18.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	24.95	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		1,521.00000	1,558,000	24.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	46.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,421.00000	9,458,000	46.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	45.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,421.00000	7,458,000	45.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	39.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,421.00000	5,458,000	39.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	33.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,421.00000	3,458,000	33.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,421.00000	1,458,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		19.00000	15,000	17.88	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		440.00000	473,000	17.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		584.00000	549,000	18.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		5.00000	7,000	18.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,579.00000	1,542,000	20.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	20.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,579.00000	2,542,000	19.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	19.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		1.00000	1,000	23.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,222.00000	1,259,000	23.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	46.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,771.00000	8,808,000	46.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	43.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,771.00000	6,808,000	43.33	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	37.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,771.00000	4,808,000	37.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	30.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,771.00000	2,808,000	30.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		4.00000	3,000	20.13	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		775.00000	811,000	20.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		268.00000	240,000	16.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		39.00000	48,000	16.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,229.00000	1,192,000	20.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	20.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,229.00000	2,192,000	19.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	19.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,229.00000	3,192,000	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	46.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,821.00000	8,858,000	46.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	43.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,821.00000	6,858,000	43.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	37.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,821.00000	4,858,000	37.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	31.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,821.00000	2,858,000	31.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3.00000	3,000	20.45	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		824.00000	861,000	20.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		229.00000	203,000	15.92	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		50.00000	61,000	15.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,179.00000	1,142,000	20.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	20.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,179.00000	2,142,000	19.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	19.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,179.00000	3,142,000	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	46.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,221.00000	9,258,000	46.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	44.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,221.00000	7,258,000	44.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	39.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,221.00000	5,258,000	39.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	32.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,221.00000	3,258,000	32.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		46.00000	37,000	16.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		267.00000	295,000	16.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		780.00000	744,000	19.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		1.00000	2,000	19.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,779.00000	1,742,000	19.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	19.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,779.00000	2,742,000	18.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	18.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	46.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,271.00000	9,308,000	46.56	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	44.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,271.00000	7,308,000	44.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	39.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,271.00000	5,308,000	39.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	32.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,271.00000	3,308,000	32.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		1.00000	0,000	23.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,272.00000	1,308,000	23.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		37.00000	30,000	16.91	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		308.00000	338,000	16.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		731.00000	695,000	19.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		2.00000	3,000	19.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,729.00000	1,692,000	20.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	20.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,729.00000	2,692,000	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	46.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,971.00000	8,008,000	46.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	41.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,971.00000	6,008,000	41.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	35.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,971.00000	4,008,000	35.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	27.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,971.00000	2,008,000	27.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,029.00000	3,992,000	18.55	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	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		2,021.00000	2,058,000	28.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	28.03	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,421.00000	2,458,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	28.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,121.00000	2,158,000	28.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	29.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,471.00000	2,508,000	29.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		5.00000	4,000	19.81	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		726.00000	762,000	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,821.00000	1,858,000	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	26.87	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		533.00000	568,000	18.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		12.00000	10,000	18.52	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,721.00000	1,758,000	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	26.23	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		8.00000	6,000	19.16	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		629.00000	664,000	19.16	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,921.00000	1,958,000	27.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	27.52	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		486.00000	520,000	18.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		15.00000	12,000	18.20	0.00	0	6,534.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.12640	7.17410		14.94	29,182,608.00	4,095	69,514.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		64.00000	57,000	18.84	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		890.00000	931,000	18.84	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		60.00000	53,000	19.06	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		936.00000	977,000	19.06	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		69.00000	62,000	18.63	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		845.00000	886,000	18.63	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,358.00000	1,402,000	21.02	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		32.00000	28,000	21.02	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,327.00000	3,375,000	25.04	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		1.00000	1,000	25.04	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		325.00000	354,000	15.81	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		199.00000	180,000	15.81	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,262.00000	1,306,000	20.58	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		36.00000	32,000	20.58	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		468.00000	502,000	16.67	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		142.00000	128,000	16.67	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		507.00000	542,000	16.89	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		131.00000	118,000	16.89	118,000.00	1,000	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		547.00000	582,000	17.11	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		121.00000	108,000	17.11	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		293.00000	320,000	15.59	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		217.00000	196,000	15.59	0.00	0	7,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		209.00000	227,000	14.94	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		283.00000	253,000	14.94	0.00	0	1,200.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		394.00000	426,000	16.24	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		168.00000	152,000	16.24	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		0.00000	257,000	15.15	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		0.00000	233,000	15.15	116,500.00	500	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.22990	7.26710		15.08	4,229,491.50	585	16,548.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		268.00000	254,000	15.97	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		451.00000	474,000	15.97	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		253.00000	239,000	16.15	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		486.00000	509,000	16.15	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		285.00000	269,000	15.79	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		418.00000	439,000	15.79	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		679.00000	649,000	15.09	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		112.00000	119,000	15.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.33820	7.36700		15.12	0.00	0	288.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		222.00000	214,000	17.44	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		905.00000	926,000	17.44	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		213.00000	205,000	17.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		946.00000	967,000	17.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		231.00000	223,000	17.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		864.00000	885,000	17.28	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.34370	9.37670		18.32	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,730.00000	1,712,000	19.83	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,553.00000	1,568,000	19.83	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,712.00000	1,694,000	19.87	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,585.00000	1,600,000	19.87	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,748.00000	1,730,000	19.79	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,521.00000	1,536,000	19.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	13/12/2010	Foreign Exchange Future			7.04220	7.07860		14.99	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.00	Call		15,835.00000	13,668,000	15.30	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.00	Put		7,975.00000	9,448,000	15.30	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.05	Call		12,762.00000	10,857,000	14.99	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.05	Put		9,902.00000	11,637,000	14.99	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	6.95	Call		19,222.00000	16,811,000	15.61	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	6.95	Put		6,362.00000	7,591,000	15.61	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future			7.12640	7.17410		14.94	0.00	0	20.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		34,042.00000	30,784,000	15.01	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		16,632.00000	18,144,000	15.01	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		31,074.00000	27,977,000	14.97	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		18,664.00000	20,337,000	14.97	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		37,167.00000	33,755,000	15.04	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		14,757.00000	16,115,000	15.04	0.00	0	0.00
£ / R On	13/12/2010	Foreign Exchange Future			11.20900	11.31850		13.81	6,557,265.00	585	22,607.00
£ / R On	13/12/2010	Foreign Exchange Future	11.90	Call		33.00000	21,000	16.72	0.00	0	0.00
£ / R On	13/12/2010	Foreign Exchange Future	11.90	Put		615.00000	712,000	16.72	0.00	0	0.00
£ / R On	13/12/2010	Foreign Exchange Future	11.85	Put		570.00000	666,000	16.51	0.00	0	0.00
£ / R On	13/12/2010	Foreign Exchange Future	11.85	Call		38.00000	25,000	16.51	0.00	0	50.00
£ / R On	14/03/2011	Foreign Exchange Future			11.33410	11.46190		14.39	17,250,500.20	1,522	20,660.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Call		254.00000	212,000	15.42	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Put		592.00000	678,000	15.42	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Call		239.00000	199,000	15.52	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Put		627.00000	715,000	15.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		269.00000	225,000	15.32	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		557.00000	641,000	15.32	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		370.00000	439,000	14.70	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		382.00000	323,000	14.70	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,192.00000	1,301,000	16.97	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		104.00000	85,000	16.97	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		738.00000	832,000	15.83	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		200.00000	166,000	15.83	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.48680	11.59850		14.55	0.00	0	1,568.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		414.00000	371,000	15.18	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		666.00000	734,000	15.18	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		398.00000	356,000	15.27	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		700.00000	769,000	15.27	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		432.00000	387,000	15.09	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		634.00000	700,000	15.09	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08460	0.08510		17.50	0.00	0	286.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		143.00000	121,000	20.07	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		233.00000	261,000	20.07	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		9.00000	7,000	24.88	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,099.00000	1,147,000	24.88	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		912.00000	863,000	19.40	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		2.00000	3,000	19.40	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08570	0.08640		20.85	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		362.00000	327,000	19.96	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	14/03/2011	Foreign Exchange Future	0.09	Put	422.00000	457,000	19.96	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call	122.00000	108,000	22.98	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put	1,182.00000	1,238,000	22.98	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call	991.00000	928,000	17.60	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put	51.00000	58,000	17.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.53170	9.61240	12.17	571,902.00	60	11,461.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call	0.00000	0,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put	10,588.00000	10,668,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call	0.00000	0,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put	8,588.00000	8,668,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call	0.00000	0,000	34.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put	6,588.00000	6,668,000	34.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call	0.00000	0,000	30.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put	4,588.00000	4,668,000	30.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call	0.00000	0,000	24.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put	2,588.00000	2,668,000	24.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call	1.00000	0,000	20.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put	1,589.00000	1,668,000	20.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call	15.00000	9,000	15.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put	603.00000	677,000	15.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call	436.00000	362,000	13.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put	24.00000	30,000	13.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call	1,412.00000	1,332,000	18.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put	0.00000	0,000	18.02	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	12.05	Call		0.00000	0,000	24.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,438.00000	2,518,000	24.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,638.00000	10,718,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,638.00000	8,718,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	35.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,638.00000	6,718,000	35.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	30.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,638.00000	4,718,000	30.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	24.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,638.00000	2,718,000	24.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	21.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,638.00000	1,718,000	21.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		12.00000	8,000	16.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		650.00000	726,000	16.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		392.00000	320,000	13.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		30.00000	38,000	13.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,362.00000	1,282,000	17.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	17.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,338.00000	11,418,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,338.00000	9,418,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	36.53	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	16.95	Put		7,338.00000	7,418,000	36.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	32.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,338.00000	5,418,000	32.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	27.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,338.00000	3,418,000	27.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	23.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,338.00000	2,418,000	23.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		1.00000	1,000	19.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,339.00000	1,419,000	19.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		38.00000	25,000	14.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		376.00000	443,000	14.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		669.00000	591,000	14.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		7.00000	9,000	14.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,238.00000	11,318,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,238.00000	9,318,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	36.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,238.00000	7,318,000	36.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	31.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,238.00000	5,318,000	31.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	26.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,238.00000	3,318,000	26.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	23.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,238.00000	2,318,000	23.59	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	19.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,239.00000	1,319,000	19.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		56.00000	38,000	13.97	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		294.00000	356,000	13.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		766.00000	687,000	15.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		4.00000	5,000	15.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,388.00000	10,468,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,388.00000	8,468,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	34.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,388.00000	6,468,000	34.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	29.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,388.00000	4,468,000	29.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	24.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,388.00000	2,468,000	24.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		1.00000	1,000	19.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,389.00000	1,469,000	19.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		32.00000	21,000	14.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		420.00000	489,000	14.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		621.00000	543,000	14.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		9.00000	11,000	14.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,612.00000	1,532,000	18.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	18.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	37.68	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	13/12/2010	Foreign Exchange Future	20.10	Put		10,488.00000	10,568,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,488.00000	8,568,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	34.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,488.00000	6,568,000	34.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	30.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,488.00000	4,568,000	30.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,488.00000	2,568,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		1.00000	0,000	20.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,489.00000	1,568,000	20.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		22.00000	14,000	15.26	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		510.00000	582,000	15.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		527.00000	451,000	14.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		15.00000	19,000	14.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,512.00000	1,432,000	18.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	18.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,788.00000	10,868,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,788.00000	8,868,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	35.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,788.00000	6,868,000	35.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	30.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,788.00000	4,868,000	30.91	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	25.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,788.00000	2,868,000	25.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	21.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,788.00000	1,868,000	21.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		7.00000	4,000	16.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		795.00000	872,000	16.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		269.00000	204,000	12.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		57.00000	72,000	12.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,213.00000	1,132,000	17.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1.00000	0,000	17.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,938.00000	11,018,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,938.00000	9,018,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	35.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,938.00000	7,018,000	35.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	31.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,938.00000	5,018,000	31.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	25.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,938.00000	3,018,000	25.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	22.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,938.00000	2,018,000	22.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		4.00000	3,000	17.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		942.00000	1,021,000	17.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		165.00000	117,000	12.42	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	9.55	Put		103.00000	135,000	12.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,063.00000	983,000	16.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1.00000	1,000	16.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,238.00000	10,318,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,238.00000	8,318,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	34.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,238.00000	6,318,000	34.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	29.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,238.00000	4,318,000	29.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,762.00000	1,682,000	18.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	18.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,288.00000	10,368,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,288.00000	8,368,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	34.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,288.00000	6,368,000	34.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	29.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,288.00000	4,368,000	29.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	23.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,288.00000	2,368,000	23.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		1.00000	1,000	19.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,289.00000	1,369,000	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	On	13/12/2010	Foreign Exchange Future	9.90	Call		46.00000	31,000	14.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		334.00000	399,000	14.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		718.00000	639,000	15.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		6.00000	7,000	15.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,712.00000	1,632,000	18.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	18.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,338.00000	10,418,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,338.00000	8,418,000	37.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	34.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,338.00000	6,418,000	34.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	29.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,338.00000	4,418,000	29.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,662.00000	1,582,000	18.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	18.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		698.00000	774,000	16.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		10.00000	6,000	16.30	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		136.00000	98,000	12.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		124.00000	166,000	12.68	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		349.00000	279,000	13.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		37.00000	47,000	13.18	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.63450	9.73030		12.88	289,035.00	30	11,312.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		261.00000	221,000	13.51	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		331.00000	387,000	13.51	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		243.00000	205,000	13.66	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		363.00000	421,000	13.66	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		281.00000	238,000	13.35	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		301.00000	354,000	13.35	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		183.00000	217,000	12.88	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		413.00000	351,000	12.88	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		779.00000	857,000	15.39	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		109.00000	91,000	15.39	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		864.00000	945,000	15.70	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		94.00000	79,000	15.70	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		538.00000	607,000	14.45	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		168.00000	141,000	14.45	0.00	0	100.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.76090	9.84330		13.18	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		415.00000	373,000	13.32	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		372.00000	412,000	13.32	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		391.00000	354,000	13.45	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		398.00000	443,000	13.45	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		440.00000	393,000	13.18	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		347.00000	382,000	13.18	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			377.26600	380.34800			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			347.23200	349.50400			0.00	0	1,132.00
ALBI	On	05/05/2011	Index Future			352.42300	354.69200			0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.88690	6.91270		10.59	34,434.50	5	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		86.00000	74,000	10.90	0.00	0	0.00
AU\$ / ROn 13/12/2010 Foreign Exchange Future	6.90	Put		73.00000	87,000	10.90	0.00	0	0.00
AU\$ / ROn 13/12/2010 Foreign Exchange Future	6.95	Put		101.00000	118,000	11.21	0.00	0	0.00
AU\$ / ROn 13/12/2010 Foreign Exchange Future	6.95	Call		64.00000	55,000	11.21	0.00	0	200.00
AU\$ / ROn 14/03/2011 Foreign Exchange Future			6.88380	6.91990		10.51	2,774,171.40	403	1,234.00
AU\$ / ROn 14/03/2011 Foreign Exchange Future	6.70	Call		314.00000	284,000	11.53	0.00	0	0.00
AU\$ / ROn 14/03/2011 Foreign Exchange Future	6.70	Put		94.00000	100,000	11.53	0.00	0	0.00
AU\$ / ROn 14/03/2011 Foreign Exchange Future	6.75	Call		277.00000	247,000	11.19	0.00	0	0.00
AU\$ / ROn 14/03/2011 Foreign Exchange Future	6.75	Put		107.00000	113,000	11.19	0.00	0	0.00
AU\$ / ROn 14/03/2011 Foreign Exchange Future	6.65	Call		353.00000	322,000	11.87	0.00	0	0.00
AU\$ / ROn 14/03/2011 Foreign Exchange Future	6.65	Put		83.00000	88,000	11.87	0.00	0	0.00
AU\$ / ROn 13/06/2011 Foreign Exchange Future			6.90090	6.92780		10.76	0.00	0	70.00
AU\$ / ROn 13/06/2011 Foreign Exchange Future	6.65	Call		409.00000	390,000	11.99	0.00	0	0.00
AU\$ / ROn 13/06/2011 Foreign Exchange Future	6.65	Put		131.00000	139,000	11.99	0.00	0	0.00
AU\$ / ROn 13/06/2011 Foreign Exchange Future	6.70	Call		372.00000	354,000	11.74	0.00	0	0.00
AU\$ / ROn 13/06/2011 Foreign Exchange Future	6.70	Put		144.00000	153,000	11.74	0.00	0	0.00
AU\$ / ROn 13/06/2011 Foreign Exchange Future	6.60	Call		447.00000	427,000	12.23	0.00	0	0.00
AU\$ / ROn 13/06/2011 Foreign Exchange Future	6.60	Put		119.00000	126,000	12.23	0.00	0	0.00
AU\$ / ROn 19/09/2011 Foreign Exchange Future			6.91350	6.93100		10.86	0.00	0	0.00
AU\$ / ROn 19/09/2011 Foreign Exchange Future	6.65	Call		459.00000	443,000	11.82	0.00	0	0.00
AU\$ / ROn 19/09/2011 Foreign Exchange Future	6.65	Put		178.00000	180,000	11.82	0.00	0	0.00
AU\$ / ROn 19/09/2011 Foreign Exchange Future	6.70	Call		424.00000	408,000	11.63	0.00	0	0.00
AU\$ / ROn 19/09/2011 Foreign Exchange Future	6.70	Put		193.00000	195,000	11.63	0.00	0	0.00
AU\$ / ROn 19/09/2011 Foreign Exchange Future	6.60	Call		495.00000	479,000	12.02	0.00	0	0.00
AU\$ / ROn 19/09/2011 Foreign Exchange Future	6.60	Put		164.00000	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			7.40310	7.44020		12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		912.00000	889,000	12.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		772.00000	786,000	12.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		892.00000	869,000	12.74	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		802.00000	816,000	12.74	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		933.00000	911,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		743.00000	758,000	12.67	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.89750	6.94320		10.50	0.00	0	400.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		0.00000	0,000	15.66	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		757.00000	803,000	15.66	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		0.00000	0,000	15.98	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		807.00000	853,000	15.98	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		1.00000	1,000	15.33	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		708.00000	754,000	15.33	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.96460	7.02040		11.38	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		167.00000	146,000	11.71	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		197.00000	231,000	11.71	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		148.00000	129,000	11.88	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		228.00000	264,000	11.88	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		188.00000	165,000	11.55	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		168.00000	200,000	11.55	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.11560	7.17640		14.07	0.00	0	150.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		188.00000	145,000	14.41	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		62.00000	79,000	14.41	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		154.00000	114,000	14.07	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		78.00000	98,000	14.07	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		225.00000	178,000	14.75	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		49.00000	62,000	14.75	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.20680	7.27960		14.66	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		257.00000	221,000	14.84	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		227.00000	264,000	14.84	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		236.00000	202,000	15.01	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		256.00000	295,000	15.01	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		284.00000	242,000	14.66	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		204.00000	235,000	14.66	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			153.67100	154.36800			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			155.92200	156.62800			0.00	0	0.00
GOVI On	03/02/2011	GOVI			348.05600	350.31900			0.00	0	203.00
GOVI On	03/02/2011	GOVI	343.00	Call		73,190.00000	50,560,000		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		73,090.00000	50,460,000		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		73,290.00000	50,660,000		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			353.25900	355.52000			0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.00	Call		65,200.00000	42,590,000		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		65,100.00000	42,490,000		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	65,300.00000	42,690,000		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			149.40000	149.27300		0.00	0	0.00
IGOV	On	05/05/2011	Index Future			151.63400	151.48900		0.00	0	0.00
IGOV	On	04/08/2011	Index Future			153.94400	153.72600		0.00	0	0.00
ILBI	On	03/02/2011	Index Future			404.80900	404.30400		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	17/11/2010	Jibar Tradeable Future			5.86500	5.84000		0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			5.78400	5.70200		0.00	100	2,600.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			5.74600	5.67800		0.00	0	2,500.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			5.66500	5.61300		0.00	0	2,500.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.64100	5.59200		0.00	0	5,500.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	20/04/2011	Jibar Tradeable Future			5.64400	5.58200			0.00	0	0.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.66100	5.58800			0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.76000	5.67800			0.00	0	13,700.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.90900	5.82100			0.00	0	5,200.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.11300	6.02800			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.35900	6.27000			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.53400	6.45700			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			342.41400	344.73000			0.00	0	3.00
OTH1 On	05/05/2011	Index Future			347.53300	349.84800			0.00	0	0.00
R157 On	03/02/2011	Bond Future			7.19800	7.06500		4.00	0.00	0	6,186.00
R157 On	03/02/2011	Bond Future	7.90	Call		3,725.00000	3,182,000	4.13	0.00	0	0.00
R157 On	03/02/2011	Bond Future	7.90	Put		76.00000	123,000	4.13	0.00	0	0.00
R157 On	03/02/2011	Bond Future	7.95	Call		3,926.00000	3,376,000	4.14	0.00	0	0.00
R157 On	03/02/2011	Bond Future	7.95	Put		62.00000	103,000	4.14	0.00	0	0.00
R157 On	03/02/2011	Bond Future	7.85	Call		3,526.00000	2,991,000	4.12	0.00	0	0.00
R157 On	03/02/2011	Bond Future	7.85	Put		91.00000	147,000	4.12	0.00	0	0.00
R157 On	05/05/2011	Bond Future			7.28200	7.14300		3.75	0.00	0	705.00
R157 On	05/05/2011	Bond Future	7.75	Call		2,930.00000	2,485,000	3.84	0.00	0	0.00
R157 On	05/05/2011	Bond Future	7.75	Put		409.00000	547,000	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		3,093.00000	2,637,000	3.85	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		367.00000	494,000	3.85	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,770.00000	2,337,000	3.83	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		454.00000	604,000	3.83	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		2,614.00000	2,193,000	3.82	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		504.00000	666,000	3.82	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.36600	7.23100		3.75	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		2,205.00000	1,891,000	3.79	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,146.00000	1,365,000	3.79	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		2,327.00000	2,003,000	3.80	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,072.00000	1,281,000	3.80	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		2,087.00000	1,783,000	3.78	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,224.00000	1,453,000	3.78	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.23900	8.17300		11.00	363,637.32	3	23,685.00
R186	On	03/02/2011	Bond Future	9.00	Call		8,262.00000	7,663,000	11.57	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		320.00000	384,000	11.57	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		8,672.00000	8,066,000	11.60	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		275.00000	332,000	11.60	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		7,854.00000	7,264,000	11.54	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		370.00000	443,000	11.54	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		5,252.00000	5,751,000	10.71	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		870.00000	706,000	10.71	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.30500	8.23900		10.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		6,537.00000	6,065,000	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		1,620.00000	1,801,000	10.76	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		6,873.00000	6,389,000	10.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,491.00000	1,659,000	10.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		6,208.00000	5,747,000	10.73	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		1,759.00000	1,950,000	10.73	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		4,857.00000	5,244,000	10.37	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		2,452.00000	2,187,000	10.37	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.37100	8.30900		11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		4,188.00000	3,886,000	11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		4,765.00000	5,065,000	11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		4,429.00000	4,116,000	11.03	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		4,517.00000	4,806,000	11.03	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		3,956.00000	3,664,000	10.98	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		5,025.00000	5,335,000	10.98	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.00700	6.86300		3.50	0.00	0	639.00
R201	On	03/02/2011	Bond Future	8.00	Call		3,873.00000	3,385,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		10.00000	21,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		4,037.00000	3,546,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		8.00000	16,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		3,710.00000	3,224,000	3.67	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		13.00000	26,000	3.67	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.08700	6.93400		3.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,806.00000	2,389,000	3.37	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		185.00000	266,000	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		2,943.00000	2,518,000	3.38	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		164.00000	237,000	3.38	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,670.00000	2,262,000	3.36	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		208.00000	297,000	3.36	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.16800	7.01900		3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		1,545.00000	1,285,000	3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		845.00000	1,037,000	3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		1,651.00000	1,382,000	3.30	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		800.00000	983,000	3.30	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		1,455.00000	1,205,000	3.24	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		906.00000	1,108,000	3.24	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.31700	0.35300			0.00	0	3,320.00
R202	On	03/02/2011	Bond Future	3.05	Call		61,324.00000	62,397,000		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		62,171.00000	63,244,000		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		60,468.00000	61,542,000		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			0.23700	0.27300			0.00	0	6,500.00
R202	On	05/05/2011	Bond Future	2.05	Call		44,315.00000	45,392,000		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		45,343.00000	46,420,000		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		43,277.00000	44,354,000		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			7.79800	7.66300		6.25	0.00	0	1,407.00
R203	On	03/02/2011	Bond Future	8.50	Call		4,368.00000	3,739,000	6.48	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		128.00000	198,000	6.48	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		4,595.00000	3,956,000	6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		109.00000	169,000	6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		4,144.00000	3,524,000	6.47	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		151.00000	230,000	6.47	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.88600	7.74700		6.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		3,238.00000	2,748,000	6.15	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		752.00000	956,000	6.15	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		3,416.00000	2,913,000	6.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		687.00000	878,000	6.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		3,063.00000	2,587,000	6.13	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		821.00000	1,039,000	6.13	0.00	0	0.00
R203	On	04/08/2011	Bond Future			7.97400	7.83800		6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		2,535.00000	2,175,000	6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,756.00000	2,050,000	6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		2,673.00000	2,301,000	6.01	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		1,654.00000	1,937,000	6.01	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		2,401.00000	2,052,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,861.00000	2,167,000	5.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future			7.94100	7.81300		7.25	0.00	0	1,876.00
R204	On	03/02/2011	Bond Future	8.50	Call		4,145.00000	3,509,000	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		234.00000	342,000	7.53	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		4,388.00000	3,740,000	7.55	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		200.00000	296,000	7.55	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		3,905.00000	3,283,000	7.51	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		272.00000	394,000	7.51	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.02600	7.89400		6.75	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		4,051.00000	3,495,000	6.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		690.00000	878,000	6.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		4,261.00000	3,692,000	6.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		629.00000	805,000	6.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		3,846.00000	3,304,000	6.90	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		757.00000	959,000	6.90	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.11200	7.98200		7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		2,437.00000	2,081,000	7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		2,338.00000	2,693,000	7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		2,581.00000	2,212,000	7.02	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		2,208.00000	2,550,000	7.02	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		2,299.00000	1,955,000	6.98	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,475.00000	2,842,000	6.98	0.00	0	0.00
R206	On	03/02/2011	Bond Future			6.81400	6.67200		2.75	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		3,462.00000	3,088,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		2.00000	5,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,589.00000	3,214,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		2.00000	4,000	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		3,335.00000	2,962,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		3.00000	7,000	2.89	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.90000	6.74800		2.50	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,972.00000	1,667,000	2.59	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		153.00000	219,000	2.59	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		2,074.00000	1,764,000	2.60	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		136.00000	197,000	2.60	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,872.00000	1,573,000	2.58	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		173.00000	245,000	2.58	0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.98900	6.84100		2.50	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		1,052.00000	873,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		699.00000	849,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		1,116.00000	930,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		652.00000	795,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		990.00000	818,000	2.51	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		748.00000	904,000	2.51	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.03700	7.90900		8.25	0.00	0	1,400.00
R207	On	03/02/2011	Bond Future	8.75	Call		5,159.00000	4,453,000	8.57	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		157.00000	235,000	8.57	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		5,422.00000	4,706,000	8.59	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		133.00000	201,000	8.59	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		4,898.00000	4,203,000	8.55	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		184.00000	273,000	8.55	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.11800	7.98700		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		3,929.00000	3,374,000	7.95	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		913.00000	1,140,000	7.95	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		4,139.00000	3,570,000	7.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		836.00000	1,049,000	7.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		3,722.00000	3,183,000	7.93	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		995.00000	1,238,000	7.93	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.20000	8.07100		8.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		3,145.00000	2,725,000	8.09	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		2,107.00000	2,436,000	8.09	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		3,312.00000	2,879,000	8.11	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		1,986.00000	2,303,000	8.11	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		2,983.00000	2,576,000	8.07	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		2,233.00000	2,576,000	8.07	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.12000	7.99800		9.00	186,142.30	2	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		4,940.00000	4,254,000	9.36	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		232.00000	332,000	9.36	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		5,209.00000	4,511,000	9.38	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		199.00000	287,000	9.38	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		4,674.00000	4,001,000	9.34	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		269.00000	382,000	9.34	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.19500	8.06900		8.75	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		3,780.00000	3,239,000	8.86	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,100.00000	1,353,000	8.86	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		3,994.00000	3,438,000	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		1,010.00000	1,248,000	8.88	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		3,571.00000	3,047,000	8.84	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,197.00000	1,467,000	8.84	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.26800	8.14500		9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		3,156.00000	2,748,000	9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		2,508.00000	2,858,000	9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		3,324.00000	2,904,000	9.02	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		2,370.00000	2,708,000	9.02	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		2,992.00000	2,597,000	8.98	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		2,652.00000	3,015,000	8.98	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.30200	8.23700		14.50	0.00	0	23,687.00
R209	On	03/02/2011	Bond Future	9.00	Call		6,622.00000	6,123,000	15.27	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		359.00000	427,000	15.27	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		6,958.00000	6,451,000	15.31	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		313.00000	372,000	15.31	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		6,287.00000	5,795,000	15.19	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		410.00000	484,000	15.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.35400	8.28700		14.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		4,073.00000	3,719,000	14.44	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,259.00000	2,483,000	14.44	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		4,324.00000	3,957,000	14.47	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,094.00000	2,305,000	14.47	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		3,829.00000	3,487,000	14.40	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,435.00000	2,671,000	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			8.40300	8.34000		14.50	0.00	0	0.00
R209	On	04/08/2011	8.50	Call		4,664.00000	4,351,000	14.68	0.00	0	0.00
R209	On	04/08/2011	8.50	Put		3,310.00000	3,535,000	14.68	0.00	0	0.00
R209	On	04/08/2011	8.55	Call		4,897.00000	4,575,000	14.71	0.00	0	0.00
R209	On	04/08/2011	8.55	Put		3,128.00000	3,343,000	14.71	0.00	0	0.00
R209	On	04/08/2011	8.45	Call		4,436.00000	4,133,000	14.64	0.00	0	0.00
R209	On	04/08/2011	8.45	Put		3,501.00000	3,736,000	14.64	0.00	0	0.00
R209	On	04/08/2011	10.10	Call		13,473.00000	12,979,000	15.82	0.00	0	0.00
R209	On	04/08/2011	10.10	Put		428.00000	471,000	15.82	0.00	0	0.00
R211	On	03/02/2011			1.80900	1.80300			0.00	0	539.00
R211	On	03/02/2011	2.50	Call		3,933.00000	3,899,000		0.00	0	0.00
R211	On	03/02/2011	2.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	2.55	Call		4,209.00000	4,174,000		0.00	0	0.00
R211	On	03/02/2011	2.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	2.45	Call		3,657.00000	3,622,000		0.00	0	0.00
R211	On	03/02/2011	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011			2.37200	2.37000			0.00	0	1,868.00
R212	On	03/02/2011	3.00	Call		5,978.00000	5,958,000		0.00	0	0.00
R212	On	03/02/2011	3.00	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	3.05	Call		6,435.00000	6,416,000		0.00	0	0.00
R212	On	03/02/2011	3.05	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	2.95	Call		5,518.00000	5,499,000		0.00	0	0.00
R212	On	03/02/2011	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			13,824.28000	13,923.47000		1.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.00	Call		4,235.00000	3,243,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.00	Put		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.01	Call		4,235.00000	3,243,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.01	Put		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13499.99	Call		4,235.00000	3,243,000	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			13,992.23000	14,115.10000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		5,151.00000	3,925,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		0.00000	3,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		5,151.00000	3,925,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		0.00000	3,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		5,151.00000	3,925,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		0.00000	3,000	2.00	0.00	0	0.00
TRT1	On	03/02/2011	Index Future			343.87900	346.10800			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			348.91600	351.17500			0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future			1.05990	1.06620		14.84	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.00	Call		672.00000	612,000	15.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.00	Put		10.00000	13,000	15.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.05	Call		265.00000	223,000	15.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.05	Put		103.00000	124,000	15.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	0.95	Call		1,165.00000	1,103,000	20.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	0.95	Put		3.00000	4,000	20.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.07540	1.08350		14.53	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FOn 14/03/2011 Foreign Exchange Future	1.05	Call		532.00000	501,000	15.00	0.00	0	0.00
YUAN/FOn 14/03/2011 Foreign Exchange Future	1.05	Put		197.00000	247,000	15.00	0.00	0	0.00
YUAN/FOn 14/03/2011 Foreign Exchange Future	1.10	Call		295.00000	282,000	16.00	0.00	0	0.00
YUAN/FOn 14/03/2011 Foreign Exchange Future	1.10	Put		460.00000	528,000	16.00	0.00	0	0.00
YUAN/FOn 14/03/2011 Foreign Exchange Future	1.00	Call		903.00000	850,000	15.00	0.00	0	0.00
YUAN/FOn 14/03/2011 Foreign Exchange Future	1.00	Put		68.00000	96,000	15.00	0.00	0	0.00
Total for Derivatives :							130,905,555.42	18,721	1,124,567.00

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:										130,905,555.42	18,721	1,124,567.00