



# Daily MTM Report

Daily summary for: 12/11/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 13/12/2010 Foreign Exchange Future			6.93110	6.94900		14.42	84,704,973.10	12,221	271,260.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	44.10	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		9,001.00000	9,019,000	44.10	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	41.77	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		7,001.00000	7,019,000	41.77	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	36.79	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		5,001.00000	5,019,000	36.79	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		0.00000	0,000	30.20	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		3,001.00000	3,019,000	30.20	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		2.00000	2,000	20.35	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		1,003.00000	1,021,000	20.35	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		116.00000	107,000	14.42	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		117.00000	126,000	14.42	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		999.00000	982,000	19.84	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		0.00000	1,000	19.84	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		1,999.00000	1,981,000	24.02	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	4.95	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		2,999.00000	2,981,000	17.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	17.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	23.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,601.00000	1,619,000	23.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	44.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		9,051.00000	9,069,000	44.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	41.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		7,051.00000	7,069,000	41.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	36.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		5,051.00000	5,069,000	36.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	30.40	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		3,051.00000	3,069,000	30.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		96.00000	88,000	14.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		147.00000	157,000	14.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		950.00000	932,000	19.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		1.00000	1,000	19.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		1,949.00000	1,931,000	23.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	23.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		2,949.00000	2,931,000	18.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	18.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	44.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		9,101.00000	9,119,000	44.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	42.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		7,101.00000	7,119,000	42.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	37.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		5,101.00000	5,119,000	37.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	30.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		3,101.00000	3,119,000	30.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		1.00000	1,000	20.94	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		1,102.00000	1,120,000	20.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		78.00000	72,000	15.02	0.00	0	10,534.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		179.00000	191,000	15.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		900.00000	882,000	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		1.00000	1,000	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		1,899.00000	1,881,000	23.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	23.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		2,899.00000	2,881,000	18.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	18.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	44.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		9,151.00000	9,169,000	44.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	42.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		7,151.00000	7,169,000	42.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	37.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		5,151.00000	5,169,000	37.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	30.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		3,151.00000	3,169,000	30.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1.00000	1,000	21.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1,152.00000	1,170,000	21.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		64.00000	58,000	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		215.00000	227,000	15.31	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		850.00000	832,000	19.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		1.00000	1,000	19.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		1,849.00000	1,831,000	23.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	23.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		2,849.00000	2,831,000	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1.00000	1,000	20.64	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		1,052.00000	1,070,000	20.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	44.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		9,201.00000	9,219,000	44.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	42.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		7,201.00000	7,219,000	42.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	37.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		5,201.00000	5,219,000	37.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	30.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		3,201.00000	3,219,000	30.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		1.00000	1,000	21.53	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		1,202.00000	1,220,000	21.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		52.00000	47,000	15.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		253.00000	266,000	15.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		801.00000	783,000	18.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		2.00000	2,000	18.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		1,799.00000	1,781,000	23.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	23.18	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	4.15	Call		2,799.00000	2,781,000	18.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	18.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	44.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,251.00000	9,269,000	44.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	42.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,251.00000	7,269,000	42.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	37.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,251.00000	5,269,000	37.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,251.00000	3,269,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1.00000	1,000	21.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,252.00000	1,270,000	21.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		42.00000	38,000	15.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		293.00000	307,000	15.90	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		751.00000	734,000	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		2.00000	3,000	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,749.00000	1,731,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,749.00000	2,731,000	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	44.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,301.00000	9,319,000	44.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	42.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,301.00000	7,319,000	42.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	37.59	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	12.25	Put		5,301.00000	5,319,000	37.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	31.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,301.00000	3,319,000	31.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1.00000	1,000	22.12	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,302.00000	1,320,000	22.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		34.00000	30,000	16.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		335.00000	349,000	16.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		702.00000	685,000	18.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		3.00000	4,000	18.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,699.00000	1,681,000	22.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	22.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,699.00000	2,681,000	19.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	19.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	44.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,501.00000	9,519,000	44.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	42.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,501.00000	7,519,000	42.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	38.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,501.00000	5,519,000	38.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	32.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,501.00000	3,519,000	32.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	23.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,501.00000	1,519,000	23.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		14.00000	13,000	17.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		515.00000	532,000	17.39	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	6.45	Call		509.00000	492,000	17.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		10.00000	11,000	17.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,499.00000	1,481,000	21.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	21.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,499.00000	2,481,000	20.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	44.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,451.00000	9,469,000	44.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	42.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,451.00000	7,469,000	42.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	37.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,451.00000	5,469,000	37.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	31.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,451.00000	3,469,000	31.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	23.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,451.00000	1,469,000	23.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		17.00000	16,000	17.09	0.00	0	13,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		468.00000	485,000	17.09	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		557.00000	539,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		8.00000	8,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,549.00000	1,531,000	22.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	22.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,549.00000	2,531,000	20.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	20.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	24.20	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		1,651.00000	1,669,000	24.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	44.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,551.00000	9,569,000	44.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	43.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,551.00000	7,569,000	43.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	38.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,551.00000	5,569,000	38.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	32.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,551.00000	3,569,000	32.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	23.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,551.00000	1,569,000	23.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		11.00000	10,000	17.68	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		562.00000	579,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		463.00000	446,000	16.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		14.00000	15,000	16.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,449.00000	1,431,000	21.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	21.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,449.00000	2,431,000	21.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	21.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		0.00000	0,000	22.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,351.00000	1,369,000	22.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	44.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,901.00000	8,919,000	44.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	41.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,901.00000	6,919,000	41.54	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	36.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,901.00000	4,919,000	36.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	29.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,901.00000	2,919,000	29.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2.00000	2,000	19.75	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		903.00000	921,000	19.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		176.00000	165,000	14.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		77.00000	84,000	14.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,099.00000	1,081,000	20.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	20.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,099.00000	2,081,000	23.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	23.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,099.00000	3,081,000	17.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	17.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	44.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,951.00000	8,969,000	44.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	41.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,951.00000	6,969,000	41.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	36.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,951.00000	4,969,000	36.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	30.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,951.00000	2,969,000	30.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2.00000	2,000	20.05	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		953.00000	971,000	20.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		145.00000	134,000	14.69	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		96.00000	103,000	14.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,049.00000	1,031,000	20.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	20.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,049.00000	2,031,000	23.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	23.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,049.00000	3,031,000	17.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	17.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	44.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,351.00000	9,369,000	44.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	42.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,351.00000	7,369,000	42.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	37.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,351.00000	5,369,000	37.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,351.00000	3,369,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		27.00000	24,000	16.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		378.00000	393,000	16.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		653.00000	636,000	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		4.00000	5,000	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,649.00000	1,631,000	22.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	22.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,649.00000	2,631,000	19.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	19.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	44.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,401.00000	9,419,000	44.10	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	42.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,401.00000	7,419,000	42.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	37.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,401.00000	5,419,000	37.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	31.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,401.00000	3,419,000	31.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		0.00000	0,000	22.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,401.00000	1,419,000	22.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		22.00000	20,000	16.79	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		423.00000	439,000	16.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		605.00000	587,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		6.00000	6,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,599.00000	1,581,000	22.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	22.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,599.00000	2,581,000	20.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	20.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	44.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		8,101.00000	8,119,000	44.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	39.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		6,101.00000	6,119,000	39.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	34.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		4,101.00000	4,119,000	34.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		2,101.00000	2,119,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		3,899.00000	3,881,000	17.73	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	3.05	Put		0.00000	0,000	17.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		2,151.00000	2,169,000	26.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	26.86	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	28.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,551.00000	2,569,000	28.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	27.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,251.00000	2,269,000	27.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	28.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,601.00000	2,619,000	28.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		3.00000	3,000	19.46	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		854.00000	872,000	19.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,951.00000	1,969,000	25.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	25.97	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		658.00000	676,000	18.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		7.00000	7,000	18.27	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,851.00000	1,869,000	25.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	25.38	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		5.00000	4,000	18.87	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		756.00000	773,000	18.87	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		2,051.00000	2,069,000	26.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	26.47	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		610.00000	627,000	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		9.00000	8,000	17.98	0.00	0	6,534.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.02480	7.04220		14.70	6,575,212.80	936	72,184.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		49.00000	49,000	19.14	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		1,007.00000	1,024,000	19.14	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		46.00000	46,000	19.36	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		1,054.00000	1,071,000	19.36	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		53.00000	53,000	18.91	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		961.00000	978,000	18.91	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,483.00000	1,500,000	21.35	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		25.00000	25,000	21.35	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,459.00000	3,476,000	24.99	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		1.00000	1,000	24.99	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		411.00000	425,000	16.03	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		153.00000	150,000	16.03	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,386.00000	1,403,000	20.91	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		28.00000	28,000	20.91	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		567.00000	582,000	16.92	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		109.00000	107,000	16.92	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		608.00000	623,000	17.14	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		100.00000	98,000	17.14	0.00	0	371.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		650.00000	666,000	17.36	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		92.00000	91,000	17.36	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		375.00000	388,000	15.81	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		167.00000	163,000	15.81	0.00	0	7,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		275.00000	286,000	15.15	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		217.00000	211,000	15.15	0.00	0	1,200.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		487.00000	501,000	16.48	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		129.00000	126,000	16.48	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	13/06/2011	Foreign Exchange Future			7.11610	7.13330		14.96	177,902.50	25	15,119.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		221.00000	217,000	16.22	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		538.00000	551,000	16.22	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		208.00000	205,000	16.40	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		575.00000	589,000	16.40	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		234.00000	231,000	16.04	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		501.00000	515,000	16.04	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		579.00000	566,000	14.96	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		146.00000	150,000	14.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.21450	7.23190		15.13	0.00	0	288.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		190.00000	188,000	17.77	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,008.00000	1,024,000	17.77	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		182.00000	181,000	17.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,050.00000	1,067,000	17.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		199.00000	196,000	17.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		967.00000	982,000	17.62	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.22780	9.24470		19.84	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,651.00000	1,645,000	19.84	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,606.00000	1,617,000	19.84	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,634.00000	1,630,000	19.89	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,639.00000	1,652,000	19.89	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,669.00000	1,663,000	19.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,574.00000	1,585,000	19.80	0.00	0	0.00
\$/R MA	On	13/12/2010	Foreign Exchange Future			6.93110	7.00500		14.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$/R MA\On	13/12/2010	Foreign Exchange Future	7.00	Call		0.00000	8,790,000	14.72	0.00	0	0.00
\$/R MA\On	13/12/2010	Foreign Exchange Future	7.00	Put		0.00000	15,680,000	14.72	0.00	0	0.00
\$/R MA\On	13/12/2010	Foreign Exchange Future	7.05	Call		0.00000	7,169,000	15.02	0.00	0	0.00
\$/R MA\On	13/12/2010	Foreign Exchange Future	7.05	Put		0.00000	19,059,000	15.02	0.00	0	0.00
\$/R MA\On	13/12/2010	Foreign Exchange Future	6.95	Call		0.00000	10,718,000	14.42	0.00	0	0.00
\$/R MA\On	13/12/2010	Foreign Exchange Future	6.95	Put		0.00000	12,608,000	14.42	0.00	0	0.00
\$/R MA\On	14/03/2011	Foreign Exchange Future			7.02480	7.00500		14.70	0.00	0	0.00
\$/R MA\On	14/03/2011	Foreign Exchange Future	7.00	Call		0.00000	25,035,000	14.70	0.00	0	0.00
\$/R MA\On	14/03/2011	Foreign Exchange Future	7.00	Put		0.00000	22,555,000	14.70	0.00	0	0.00
\$/R MA\On	14/03/2011	Foreign Exchange Future	7.05	Call		0.00000	22,980,000	14.93	0.00	0	0.00
\$/R MA\On	14/03/2011	Foreign Exchange Future	7.05	Put		0.00000	25,500,000	14.93	0.00	0	0.00
\$/R MA\On	14/03/2011	Foreign Exchange Future	6.95	Call		0.00000	27,686,000	14.75	0.00	0	0.00
\$/R MA\On	14/03/2011	Foreign Exchange Future	6.95	Put		0.00000	20,206,000	14.75	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future			11.19940	11.20080		13.47	8,041,169.20	718	23,224.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.90	Call		25.00000	25,000	16.08	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.90	Put		724.00000	726,000	16.08	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.85	Put		677.00000	680,000	15.89	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.85	Call		28.00000	29,000	15.89	0.00	0	50.00
£ / R	On 14/03/2011	Foreign Exchange Future			11.34100	11.34110		14.16	11,341.00	1	22,654.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Call		211.00000	214,000	15.10	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Put		670.00000	673,000	15.10	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Call		198.00000	202,000	15.20	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Put		707.00000	711,000	15.20	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Call		224.00000	227,000	14.99	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	Put		633.00000	636,000	14.99	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		430.00000	434,000	14.36	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		321.00000	325,000	14.36	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,294.00000	1,296,000	16.67	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		85.00000	87,000	16.67	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		824.00000	827,000	15.52	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		165.00000	168,000	15.52	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.47670	11.47630		14.28	0.00	0	1,568.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		363.00000	367,000	14.99	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		737.00000	740,000	14.99	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		348.00000	352,000	15.08	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		772.00000	775,000	15.08	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		378.00000	382,000	14.90	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		702.00000	705,000	14.90	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08420	0.08430		17.55	0.00	0	286.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		128.00000	122,000	20.12	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		298.00000	302,000	20.12	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		10.00000	9,000	24.67	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,180.00000	1,189,000	24.67	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		836.00000	826,000	19.14	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		6.00000	6,000	19.14	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08540	0.08550		21.04	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		329.00000	325,000	20.13	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		479.00000	485,000	20.13	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	0.10	Call		113.00000	111,000	23.12	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,263.00000	1,271,000	23.12	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		916.00000	908,000	17.72	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		66.00000	68,000	17.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.53930	9.50360		12.22	1,077,940.90	113	11,468.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,696.00000	10,661,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,696.00000	8,661,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	32.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,696.00000	6,661,000	32.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	28.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,696.00000	4,661,000	28.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	23.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,696.00000	2,661,000	23.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	19.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,696.00000	1,661,000	19.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		10.00000	13,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		706.00000	674,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		343.00000	375,000	13.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		39.00000	36,000	13.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,304.00000	1,339,000	16.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	16.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	22.90	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	Put		2,546.00000	2,511,000	22.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,746.00000	10,711,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,746.00000	8,711,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	32.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,746.00000	6,711,000	32.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	28.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,746.00000	4,711,000	28.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,746.00000	2,711,000	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	20.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,746.00000	1,711,000	20.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		8.00000	10,000	15.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		754.00000	721,000	15.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		303.00000	333,000	13.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		49.00000	44,000	13.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,254.00000	1,289,000	16.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	16.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,446.00000	11,411,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,446.00000	9,411,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	34.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,446.00000	7,411,000	34.26	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	14.95	Call		0.00000	0,000	30.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,446.00000	5,411,000	30.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	25.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,446.00000	3,411,000	25.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	22.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,446.00000	2,411,000	22.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		1.00000	1,000	18.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,447.00000	1,412,000	18.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		25.00000	31,000	14.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		471.00000	442,000	14.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		566.00000	600,000	14.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		12.00000	11,000	14.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,346.00000	11,311,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,346.00000	9,311,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	34.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,346.00000	7,311,000	34.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	30.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,346.00000	5,311,000	30.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	25.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,346.00000	3,311,000	25.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	22.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,346.00000	2,311,000	22.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		1.00000	1,000	18.21	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	Put		1,347.00000	1,312,000	18.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		37.00000	45,000	13.60	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		383.00000	356,000	13.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		661.00000	696,000	14.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		7.00000	7,000	14.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,496.00000	10,461,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,496.00000	8,461,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	32.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,496.00000	6,461,000	32.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	28.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,496.00000	4,461,000	28.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	22.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,496.00000	2,461,000	22.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		1.00000	1,000	18.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,497.00000	1,462,000	18.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		21.00000	26,000	14.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		517.00000	487,000	14.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		519.00000	553,000	14.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		15.00000	14,000	14.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,504.00000	1,539,000	17.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	17.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,596.00000	10,561,000	35.42	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	18.10	Call		0.00000	0,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,596.00000	8,561,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	32.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,596.00000	6,561,000	32.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,596.00000	4,561,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	23.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,596.00000	2,561,000	23.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		0.00000	1,000	19.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,596.00000	1,562,000	19.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		14.00000	18,000	14.75	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		610.00000	579,000	14.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		429.00000	462,000	13.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		25.00000	23,000	13.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,404.00000	1,439,000	17.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	17.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,896.00000	10,861,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,896.00000	8,861,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	33.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,896.00000	6,861,000	33.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,896.00000	4,861,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	23.92	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	Put		2,896.00000	2,861,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	20.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,896.00000	1,861,000	20.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		5.00000	6,000	16.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		901.00000	867,000	16.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		193.00000	221,000	12.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		89.00000	82,000	12.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,104.00000	1,140,000	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		0.00000	1,000	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		11,046.00000	11,011,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		9,046.00000	9,011,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		7,046.00000	7,011,000	33.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	29.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		5,046.00000	5,011,000	29.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,046.00000	3,011,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	21.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,046.00000	2,011,000	21.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		3.00000	4,000	16.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,049.00000	1,015,000	16.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		112.00000	130,000	12.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		158.00000	141,000	12.22	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	8.55	Call		955.00000	991,000	15.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1.00000	2,000	15.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,346.00000	10,311,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,346.00000	8,311,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	32.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,346.00000	6,311,000	32.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	27.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,346.00000	4,311,000	27.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,654.00000	1,689,000	17.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	17.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,396.00000	10,361,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,396.00000	8,361,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	32.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,396.00000	6,361,000	32.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	28.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,396.00000	4,361,000	28.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	22.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,396.00000	2,361,000	22.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		1.00000	1,000	18.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,397.00000	1,362,000	18.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		31.00000	38,000	13.83	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	Put		427.00000	399,000	13.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		613.00000	648,000	14.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		9.00000	9,000	14.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,604.00000	1,639,000	17.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	17.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,446.00000	10,411,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,446.00000	8,411,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	32.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,446.00000	6,411,000	32.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	28.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,446.00000	4,411,000	28.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,554.00000	1,589,000	17.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	17.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		803.00000	770,000	15.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		7.00000	9,000	15.67	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		94.00000	110,000	12.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		190.00000	171,000	12.45	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		264.00000	294,000	13.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		60.00000	55,000	13.11	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.65640	9.61900		13.11	193,128.00	20	11,507.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		215.00000	238,000	13.57	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		396.00000	382,000	13.57	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		200.00000	221,000	13.72	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	Put		431.00000	415,000	13.72	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		232.00000	256,000	13.42	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		363.00000	350,000	13.42	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		224.00000	218,000	13.10	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		343.00000	374,000	13.10	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		870.00000	845,000	15.39	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		89.00000	101,000	15.39	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		958.00000	932,000	15.69	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		77.00000	88,000	15.69	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		618.00000	598,000	14.48	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		137.00000	154,000	14.48	0.00	0	100.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.76930	9.72980		13.26	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		359.00000	384,000	13.39	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		429.00000	415,000	13.39	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		340.00000	365,000	13.53	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		460.00000	446,000	13.53	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		378.00000	404,000	13.26	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		398.00000	385,000	13.26	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			380.56300	380.62600			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			350.10800	350.16600			0.00	0	1,132.00
ALBI	On	05/05/2011	Index Future			355.29900	355.35700			0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.86910	6.91720		10.32	0.00	0	14,802.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		93.00000	70,000	10.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		76.00000	101,000	10.63	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		105.00000	134,000	10.93	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		72.00000	53,000	10.93	0.00	0	200.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future			6.87670	6.92300		10.62	0.00	0	831.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Call		320.00000	283,000	11.60	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		97.00000	106,000	11.60	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		282.00000	248,000	11.27	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		109.00000	121,000	11.27	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		358.00000	321,000	11.93	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		85.00000	94,000	11.93	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future			6.88460	6.93040		10.83	0.00	0	70.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		417.00000	382,000	11.97	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		137.00000	147,000	11.97	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		381.00000	346,000	11.74	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		151.00000	161,000	11.74	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		455.00000	418,000	12.20	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		125.00000	133,000	12.20	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			6.89010	6.93560		10.95	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		464.00000	430,000	11.82	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		178.00000	190,000	11.82	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		429.00000	396,000	11.65	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		193.00000	206,000	11.65	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		500.00000	465,000	12.00	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		164.00000	175,000	12.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.38290	7.39380		12.90	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	7.30	Call		885.00000	886,000	12.81	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		791.00000	803,000	12.81	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		865.00000	866,000	12.86	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		821.00000	833,000	12.86	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		907.00000	906,000	12.77	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		763.00000	773,000	12.77	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.89480	6.91850		9.28	0.00	0	654.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		1.00000	0,000	14.45	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		783.00000	805,000	14.45	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		0.00000	0,000	14.77	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		832.00000	855,000	14.77	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		1.00000	1,000	14.13	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		733.00000	756,000	14.13	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.97150	6.99410		10.88	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		156.00000	145,000	11.22	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		212.00000	224,000	11.22	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		138.00000	128,000	11.39	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		244.00000	257,000	11.39	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		176.00000	164,000	11.05	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		182.00000	193,000	11.05	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.11610	7.13750		12.63	0.00	0	150.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		157.00000	143,000	12.96	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		70.00000	77,000	12.96	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		125.00000	113,000	12.63	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	Put		88.00000	97,000	12.63	0.00	0	0.00	
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		192.00000	177,000	13.29	0.00	0	0.00	
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		55.00000	61,000	13.29	0.00	0	0.00	
CHF / ROn	14/03/2011	Foreign Exchange Future			7.21910	7.23980		14.57	0.00	0	0.00	
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		234.00000	231,000	14.74	0.00	0	0.00	
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		244.00000	262,000	14.74	0.00	0	0.00	
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		214.00000	211,000	14.91	0.00	0	0.00	
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		274.00000	292,000	14.91	0.00	0	0.00	
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		259.00000	252,000	14.57	0.00	0	0.00	
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		219.00000	233,000	14.57	0.00	0	0.00	
CRD1 On	03/02/2011	Index Future			154.43600	154.42000			0.00	0	2.00	
CRD1 On	05/05/2011	Index Future			156.69600	156.68000			0.00	0	0.00	
GOVI On	03/02/2011	GOVI			350.88300	350.94100			0.00	0	203.00	
GOVI On	03/02/2011	GOVI	343.00	Call		79,410.00000	78,830,000		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		79,310.00000	78,730,000		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		79,510.00000	78,930,000		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			356.08500	356.14300			0.00	0	0.00	
GOVI On	05/05/2011	GOVI	349.00	Call		71,430.00000	70,850,000		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		71,330.00000	70,750,000		0.00	0	0.00	
GOVI On	05/05/2011	GOVI	349.01	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
GOVI	On	05/05/2011	GOVI	348.99	Call		71,530.00000	70,950,000		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			148.37300	148.39800			0.00	0	0.00
IGOV	On	05/05/2011	Index Future			150.57300	150.59700			0.00	0	0.00
IGOV	On	04/08/2011	Index Future			152.79700	152.82100			0.00	0	0.00
ILBI	On	03/02/2011	Index Future			403.37200	401.98500			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			5.71700	5.83000			0.00	0	2,500.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			5.58200	5.72000			0.00	0	2,500.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			5.59000	5.66700			0.00	0	2,500.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			6.18100	5.60400			0.00	0	2,500.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.81500	5.57300			0.00	0	5,500.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			6.02600	5.57700			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	15/06/2011	Jibar Tradeable Future			5.83000	5.58000			0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			6.26900	5.66600			0.00	0	13,700.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.67900	5.82200			0.00	0	5,200.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			5.61500	6.03300			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.43400	6.27700			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.58600	6.43400			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			345.55400	345.61100			0.00	0	3.00
OTH1	On 05/05/2011	Index Future			350.67800	350.73400			0.00	0	0.00
R157	On 03/02/2011	Bond Future			7.05000	7.05100		4.00	0.00	0	6,186.00
R157	On 03/02/2011	Bond Future	7.90	Call		3,794.00000	3,796,000	4.13	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.90	Put		82.00000	80,000	4.13	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Call		3,994.00000	3,996,000	4.14	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Put		68.00000	66,000	4.14	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.85	Call		3,595.00000	3,597,000	4.12	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.85	Put		98.00000	96,000	4.12	0.00	0	0.00
R157	On 05/05/2011	Bond Future			7.12800	7.12900		3.75	0.00	0	705.00
R157	On 05/05/2011	Bond Future	7.75	Call		2,990.00000	2,991,000	3.84	0.00	0	0.00
R157	On 05/05/2011	Bond Future	7.75	Put		410.00000	407,000	3.84	0.00	0	0.00
R157	On 05/05/2011	Bond Future	7.80	Call		3,154.00000	3,155,000	3.85	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	Put		369.00000	366,000	3.85	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,830.00000	2,830,000	3.83	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		455.00000	451,000	3.83	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		2,673.00000	2,673,000	3.82	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		504.00000	499,000	3.82	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.21400	7.21500		3.75	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		2,259.00000	2,258,000	3.79	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,136.00000	1,131,000	3.79	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		2,382.00000	2,381,000	3.80	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,064.00000	1,059,000	3.80	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		2,140.00000	2,139,000	3.78	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,213.00000	1,208,000	3.78	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.10700	8.10800		11.00	0.00	0	23,682.00
R186	On	03/02/2011	Bond Future	9.00	Call		8,892.00000	8,895,000	11.57	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		291.00000	284,000	11.57	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		9,307.00000	9,311,000	11.60	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		251.00000	245,000	11.60	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		8,480.00000	8,482,000	11.54	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		337.00000	329,000	11.54	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		4,832.00000	4,812,000	10.71	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		1,109.00000	1,099,000	10.71	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.17100	8.17200		10.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		7,070.00000	7,069,000	10.76	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		1,486.00000	1,475,000	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	8.80	Call		7,415.00000	7,415,000	10.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,366.00000	1,356,000	10.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		6,730.00000	6,728,000	10.73	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		1,614.00000	1,602,000	10.73	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		4,522.00000	4,506,000	10.37	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		2,784.00000	2,778,000	10.37	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.23900	8.24000		11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		4,575.00000	4,572,000	11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		4,477.00000	4,464,000	11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		4,827.00000	4,824,000	11.03	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		4,240.00000	4,227,000	11.03	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		4,331.00000	4,327,000	10.98	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		4,725.00000	4,711,000	10.98	0.00	0	0.00
R201	On	03/02/2011	Bond Future			6.85300	6.85400		3.50	0.00	0	639.00
R201	On	03/02/2011	Bond Future	8.00	Call		3,907.00000	3,909,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		13.00000	11,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		4,070.00000	4,073,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		10.00000	9,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		3,744.00000	3,746,000	3.67	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		16.00000	15,000	3.67	0.00	0	0.00
R201	On	05/05/2011	Bond Future			6.92500	6.92500		3.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,839.00000	2,837,000	3.37	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		189.00000	187,000	3.37	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,976.00000	2,974,000	3.38	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	Put		168.00000	166,000	3.38	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,704.00000	2,702,000	3.36	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		212.00000	210,000	3.36	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.00800	7.00900		3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		1,574.00000	1,574,000	3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		843.00000	840,000	3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		1,681.00000	1,681,000	3.30	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		799.00000	796,000	3.30	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		1,484.00000	1,484,000	3.24	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		904.00000	901,000	3.24	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.42700	0.42600			0.00	0	3,320.00
R202	On	03/02/2011	Bond Future	3.05	Call		59,171.00000	59,142,000		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		60,018.00000	59,989,000		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		58,316.00000	58,287,000		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			0.34800	0.34800			0.00	0	6,500.00
R202	On	05/05/2011	Bond Future	2.05	Call		42,097.00000	42,097,000		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		43,125.00000	43,125,000		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		41,058.00000	41,058,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future			7.61200	7.61300		6.25	0.00	0	1,407.00
R203	On	03/02/2011	Bond Future	8.50	Call		4,622.00000	4,624,000	6.48	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		122.00000	119,000	6.48	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		4,850.00000	4,852,000	6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		104.00000	100,000	6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		4,397.00000	4,398,000	6.47	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		144.00000	140,000	6.47	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.69400	7.69500		6.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		3,451.00000	3,450,000	6.15	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		703.00000	697,000	6.15	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		3,633.00000	3,633,000	6.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		642.00000	637,000	6.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		3,271.00000	3,271,000	6.13	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		767.00000	762,000	6.13	0.00	0	0.00
R203	On	04/08/2011	Bond Future			7.78200	7.78300		6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		2,709.00000	2,708,000	6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,663.00000	1,657,000	6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		2,852.00000	2,851,000	6.01	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		1,567.00000	1,561,000	6.01	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		2,570.00000	2,569,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,764.00000	1,758,000	5.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future			7.77300	7.77300		7.25	0.00	0	1,876.00
R204	On	03/02/2011	Bond Future	8.50	Call		4,372.00000	4,368,000	7.53	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		227.00000	223,000	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	8.55	Call		4,617.00000	4,613,000	7.55	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		195.00000	191,000	7.55	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		4,131.00000	4,126,000	7.51	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		264.00000	259,000	7.51	0.00	0	0.00
R204	On	05/05/2011	Bond Future			7.85200	7.85300		6.75	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		4,252.00000	4,252,000	6.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		658.00000	653,000	6.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		4,465.00000	4,465,000	6.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		600.00000	595,000	6.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		4,044.00000	4,044,000	6.90	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		722.00000	717,000	6.90	0.00	0	0.00
R204	On	04/08/2011	Bond Future			7.93800	7.93900		7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		2,585.00000	2,583,000	7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		2,250.00000	2,242,000	7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		2,732.00000	2,731,000	7.02	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		2,123.00000	2,116,000	7.02	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		2,441.00000	2,440,000	6.98	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,380.00000	2,374,000	6.98	0.00	0	0.00
R206	On	03/02/2011	Bond Future			6.66200	6.66300		2.75	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		3,487.00000	3,489,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		3.00000	3,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,613.00000	3,616,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		2.00000	2,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		3,360.00000	3,362,000	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	Put		4.00000	3,000	2.89	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.73700	6.73800		2.50	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,999.00000	2,000,000	2.59	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		156.00000	154,000	2.59	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		2,101.00000	2,102,000	2.60	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		138.00000	137,000	2.60	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,899.00000	1,899,000	2.58	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		175.00000	173,000	2.58	0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.82900	6.83000		2.50	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		1,074.00000	1,073,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		697.00000	693,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		1,138.00000	1,138,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		650.00000	648,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		1,011.00000	1,011,000	2.51	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		744.00000	742,000	2.51	0.00	0	0.00
R207	On	03/02/2011	Bond Future			7.89000	7.89000		8.25	0.00	0	1,400.00
R207	On	03/02/2011	Bond Future	8.75	Call		5,285.00000	5,281,000	8.57	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		166.00000	162,000	8.57	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		5,547.00000	5,544,000	8.59	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		141.00000	138,000	8.59	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		5,024.00000	5,020,000	8.55	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		193.00000	189,000	8.55	0.00	0	0.00
R207	On	05/05/2011	Bond Future			7.96700	7.96800		7.75	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		4,037.00000	4,037,000	7.95	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	Put		907.00000	901,000	7.95	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		4,249.00000	4,249,000	7.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		832.00000	826,000	7.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		3,830.00000	3,829,000	7.93	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		989.00000	982,000	7.93	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.05000	8.05100		8.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		3,237.00000	3,236,000	8.09	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		2,082.00000	2,075,000	8.09	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		3,406.00000	3,405,000	8.11	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		1,963.00000	1,956,000	8.11	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		3,074.00000	3,072,000	8.07	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		2,207.00000	2,199,000	8.07	0.00	0	0.00
R208	On	03/02/2011	Bond Future			7.99900	8.00000		9.00	0.00	0	5,596.00
R208	On	03/02/2011	Bond Future	8.75	Call		4,954.00000	4,954,000	9.36	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		259.00000	252,000	9.36	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		5,220.00000	5,221,000	9.38	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		223.00000	218,000	9.38	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		4,690.00000	4,691,000	9.34	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		298.00000	293,000	9.34	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.07100	8.07100		8.75	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		3,799.00000	3,794,000	8.86	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,132.00000	1,127,000	8.86	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		4,012.00000	4,007,000	8.88	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,040.00000	1,035,000	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	8.45	Call		3,591.00000	3,586,000	8.84	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,229.00000	1,224,000	8.84	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.14700	8.14800		9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		3,172.00000	3,170,000	9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		2,543.00000	2,535,000	9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		3,340.00000	3,339,000	9.02	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		2,404.00000	2,397,000	9.02	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		3,009.00000	3,007,000	8.98	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		2,688.00000	2,679,000	8.98	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.17100	8.17200		14.50	0.00	0	23,687.00
R209	On	03/02/2011	Bond Future	9.00	Call		7,164.00000	7,166,000	15.27	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		328.00000	321,000	15.27	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		7,504.00000	7,506,000	15.31	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		286.00000	279,000	15.31	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		6,824.00000	6,824,000	15.19	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		373.00000	364,000	15.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.22000	8.22100		14.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		4,476.00000	4,473,000	14.44	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,086.00000	2,075,000	14.44	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		4,738.00000	4,735,000	14.47	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		1,932.00000	1,920,000	14.47	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		4,221.00000	4,218,000	14.40	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,251.00000	2,239,000	14.40	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.27100	8.27200		14.50	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	8.50	Call		5,048.00000	5,045,000	14.68	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,107.00000	3,096,000	14.68	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		5,290.00000	5,288,000	14.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,934.00000	2,923,000	14.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		4,810.00000	4,808,000	14.64	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,288.00000	3,278,000	14.64	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		14,029.00000	14,034,000	15.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		397.00000	393,000	15.82	0.00	0	0.00
R211	On	03/02/2011	Bond Future			1.88400	1.88200			0.00	0	539.00
R211	On	03/02/2011	Bond Future	2.50	Call		3,479.00000	3,467,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.55	Call		3,754.00000	3,743,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.45	Call		3,202.00000	3,191,000		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			2.52100	2.52100			0.00	0	1,868.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,508.00000	4,508,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.05	Call		4,965.00000	4,965,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Call		4,048.00000	4,048,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future			13,740.65000	13,740.84000		1.00	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	13500.00	Call		2,409.00000	2,407,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.00	Put		1.00000	1,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.01	Call		2,409.00000	2,407,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.01	Put		1.00000	1,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13499.99	Call		2,409.00000	2,407,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13499.99	Put		1.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,927.28000	13,930.67000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		3,318.00000	3,284,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		11.00000	11,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		3,318.00000	3,284,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		11.00000	11,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		3,318.00000	3,284,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		11.00000	11,000	2.00	0.00	0	0.00
TRT1	On	03/02/2011	Index Future			346.83800	346.72600			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			351.91500	351.80000			0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future			1.04460	1.04930		14.77	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.00	Call		519.00000	476,000	14.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.00	Put		26.00000	30,000	14.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.05	Call		170.00000	157,000	15.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.05	Put		177.00000	211,000	15.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	0.95	Call		998.00000	951,000	17.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	0.95	Put		5.00000	5,000	17.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.06130	1.06750		14.60	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		438.00000	424,000	15.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FOn 14/03/2011 Foreign Exchange Future	1.05	Put		263.00000	311,000	15.00	0.00	0	0.00
YUAN/FOn 14/03/2011 Foreign Exchange Future	1.10	Call		236.00000	235,000	16.00	0.00	0	0.00
YUAN/FOn 14/03/2011 Foreign Exchange Future	1.10	Put		561.00000	622,000	16.00	0.00	0	0.00
YUAN/FOn 14/03/2011 Foreign Exchange Future	1.00	Call		775.00000	744,000	15.00	0.00	0	0.00
YUAN/FOn 14/03/2011 Foreign Exchange Future	1.00	Put		100.00000	131,000	15.00	0.00	0	0.00

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**Total for Derivatives :** **100,781,667.50**      **14,034**      **1,138,337.00**

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**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
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>										<b>100,781,667.50</b>	<b>14,034</b>	<b>1,138,337.00</b>