



Daily MTM Report

Daily summary for: 23/11/2010

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			7.10060	7.01320		14.10	88,317,262.80	12,438	260,772.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	43.23	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		8,937.00000	8,849,000	43.23	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	42.53	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		6,937.00000	6,849,000	42.53	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	38.11	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		4,937.00000	4,849,000	38.11	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		0.00000	0,000	31.23	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		2,937.00000	2,849,000	31.23	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		1.00000	1,000	20.13	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		938.00000	850,000	20.13	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		129.00000	192,000	15.03	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		66.00000	41,000	15.03	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		1,063.00000	1,151,000	21.07	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		0.00000	0,000	21.07	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		2,063.00000	2,151,000	24.30	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	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,063.00000	3,151,000	16.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	16.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	24.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,537.00000	1,449,000	24.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	43.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,987.00000	8,899,000	43.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	42.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,987.00000	6,899,000	42.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	38.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,987.00000	4,899,000	38.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	31.40	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,987.00000	2,899,000	31.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		99.00000	155,000	14.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		86.00000	54,000	14.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,013.00000	1,101,000	20.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	20.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,013.00000	2,101,000	24.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	24.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,013.00000	3,101,000	16.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	16.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	43.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		9,037.00000	8,949,000	43.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	42.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		7,037.00000	6,949,000	42.59	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	12.05	Call		0.00000	0,000	38.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		5,037.00000	4,949,000	38.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	31.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		3,037.00000	2,949,000	31.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		0.00000	1,000	20.83	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		1,037.00000	950,000	20.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		78.00000	123,000	14.41	0.00	0	7,034.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		115.00000	72,000	14.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		963.00000	1,051,000	20.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	20.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		1,963.00000	2,051,000	25.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	25.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		2,963.00000	3,051,000	16.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	16.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	43.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		9,087.00000	8,999,000	43.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	42.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		7,087.00000	6,999,000	42.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	38.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		5,087.00000	4,999,000	38.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		3,087.00000	2,999,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		0.00000	0,000	21.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1,087.00000	999,000	21.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		61.00000	94,000	14.10	0.00	0	250.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		148.00000	93,000	14.10	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		913.00000	1,001,000	20.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	20.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		1,913.00000	2,001,000	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		2,913.00000	3,001,000	16.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	16.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1.00000	1,000	20.48	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		988.00000	900,000	20.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	43.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		9,137.00000	9,049,000	43.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	42.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		7,137.00000	7,049,000	42.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	38.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		5,137.00000	5,049,000	38.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		3,137.00000	3,049,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		0.00000	0,000	21.54	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		1,137.00000	1,049,000	21.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		47.00000	74,000	14.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		184.00000	123,000	14.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		863.00000	951,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		1,863.00000	1,951,000	25.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	25.40	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		2,863.00000	2,951,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	43.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,187.00000	9,099,000	43.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	42.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,187.00000	7,099,000	42.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	38.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,187.00000	5,099,000	38.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	32.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,187.00000	3,099,000	32.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		0.00000	0,000	21.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,187.00000	1,099,000	21.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		36.00000	57,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		223.00000	156,000	14.81	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		813.00000	901,000	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,813.00000	1,901,000	25.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	25.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,813.00000	2,901,000	17.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	17.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	43.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,237.00000	9,149,000	43.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	42.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,237.00000	7,149,000	42.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	39.13	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	13/12/2010	Foreign Exchange Future	12.25	Put		5,237.00000	5,149,000	39.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	32.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,237.00000	3,149,000	32.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		0.00000	0,000	22.25	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,237.00000	1,149,000	22.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		27.00000	44,000	15.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		264.00000	193,000	15.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		764.00000	851,000	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		1.00000	0,000	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,763.00000	1,851,000	24.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	24.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,763.00000	2,851,000	17.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	17.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	43.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,437.00000	9,349,000	43.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	42.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,437.00000	7,349,000	42.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	39.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,437.00000	5,349,000	39.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	32.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,437.00000	3,349,000	32.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	23.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,437.00000	1,349,000	23.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		9.00000	15,000	16.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		446.00000	364,000	16.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		565.00000	652,000	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		2.00000	1,000	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,563.00000	1,651,000	23.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	23.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,563.00000	2,651,000	19.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	19.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	43.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,387.00000	9,299,000	43.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	42.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,387.00000	7,299,000	42.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	39.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,387.00000	5,299,000	39.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	32.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,387.00000	3,299,000	32.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	23.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,387.00000	1,299,000	23.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		12.00000	19,000	16.23	0.00	0	13,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		399.00000	318,000	16.23	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		615.00000	701,000	18.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		2.00000	0,000	18.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,613.00000	1,701,000	24.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	24.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,613.00000	2,701,000	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	24.73	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		1,587.00000	1,499,000	24.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	43.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,487.00000	9,399,000	43.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	42.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,487.00000	7,399,000	42.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	39.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,487.00000	5,399,000	39.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	33.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,487.00000	3,399,000	33.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,487.00000	1,399,000	24.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		7.00000	11,000	16.94	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		494.00000	410,000	16.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		517.00000	602,000	17.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		4.00000	1,000	17.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,513.00000	1,601,000	23.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	23.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,513.00000	2,601,000	20.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	20.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		0.00000	0,000	22.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,287.00000	1,199,000	22.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	43.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,837.00000	8,749,000	43.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	42.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,837.00000	6,749,000	42.47	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	11.85	Call		0.00000	0,000	37.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,837.00000	4,749,000	37.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	30.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,837.00000	2,749,000	30.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1.00000	2,000	19.42	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		838.00000	751,000	19.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		200.00000	273,000	15.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		37.00000	22,000	15.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,163.00000	1,251,000	21.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	21.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,163.00000	2,251,000	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		3,163.00000	3,251,000	16.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	16.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	43.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,887.00000	8,799,000	43.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	42.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,887.00000	6,799,000	42.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	37.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,887.00000	4,799,000	37.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	31.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,887.00000	2,799,000	31.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1.00000	1,000	19.77	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		888.00000	800,000	19.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		163.00000	231,000	15.33	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	30,000	15.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,113.00000	1,201,000	21.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	21.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,113.00000	2,201,000	23.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	23.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,113.00000	3,201,000	16.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	16.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	43.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,287.00000	9,199,000	43.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	42.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,287.00000	7,199,000	42.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	39.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,287.00000	5,199,000	39.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	32.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,287.00000	3,199,000	32.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		21.00000	34,000	15.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		308.00000	233,000	15.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		714.00000	801,000	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		1.00000	0,000	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,713.00000	1,801,000	24.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	24.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,713.00000	2,801,000	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	43.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,337.00000	9,249,000	43.23	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	42.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,337.00000	7,249,000	42.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	39.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,337.00000	5,249,000	39.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	32.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,337.00000	3,249,000	32.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		0.00000	0,000	22.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,337.00000	1,249,000	22.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		16.00000	26,000	15.88	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		353.00000	275,000	15.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		664.00000	751,000	18.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		1.00000	0,000	18.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,663.00000	1,751,000	24.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	24.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,663.00000	2,751,000	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	43.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		8,037.00000	7,949,000	43.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	41.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		6,037.00000	5,949,000	41.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	35.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		4,037.00000	3,949,000	35.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		2,037.00000	1,949,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		3,963.00000	4,051,000	17.26	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	3.05	Put		0.00000	0,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		2,087.00000	1,999,000	28.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	28.27	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	29.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,487.00000	2,399,000	29.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	28.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,187.00000	2,099,000	28.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,537.00000	2,449,000	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		1.00000	2,000	19.06	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		788.00000	701,000	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,887.00000	1,799,000	26.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	26.86	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		591.00000	505,000	17.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		4.00000	6,000	17.65	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,787.00000	1,699,000	26.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	26.15	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		2.00000	4,000	18.36	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		689.00000	603,000	18.36	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,987.00000	1,899,000	27.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	27.56	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		542.00000	457,000	17.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		5.00000	8,000	17.29	0.00	0	6,534.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.19580	7.10600		14.79	27,970,074.60	3,887	70,253.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		49.00000	58,000	18.35	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		943.00000	862,000	18.35	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		45.00000	54,000	18.57	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		989.00000	908,000	18.57	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		53.00000	63,000	18.13	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		897.00000	817,000	18.13	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,418.00000	1,332,000	20.58	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		24.00000	28,000	20.58	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,395.00000	3,305,000	25.05	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		1.00000	1,000	25.05	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		356.00000	298,000	15.23	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		162.00000	194,000	15.23	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,321.00000	1,236,000	20.13	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		27.00000	32,000	20.13	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		507.00000	440,000	16.12	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		113.00000	136,000	16.12	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		548.00000	479,000	16.35	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		104.00000	125,000	16.35	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		589.00000	518,000	16.57	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		95.00000	114,000	16.57	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		322.00000	266,000	15.01	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		178.00000	212,000	15.01	0.00	0	7,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		227.00000	189,000	14.88	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		233.00000	285,000	14.88	997,500.00	3,500	4,780.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		429.00000	367,000	15.68	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		135.00000	163,000	15.68	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		257.00000	212,000	14.83	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		213.00000	258,000	14.83	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.28500	7.19640		15.05	65,565.00	9	16,949.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		234.00000	264,000	15.58	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		488.00000	429,000	15.58	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		220.00000	249,000	15.76	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		524.00000	464,000	15.76	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		249.00000	281,000	15.41	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		453.00000	396,000	15.41	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		618.00000	687,000	15.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		122.00000	102,000	15.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.38310	7.29380		15.09	0.00	0	288.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		197.00000	215,000	17.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		953.00000	882,000	17.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		188.00000	206,000	17.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		994.00000	923,000	17.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		205.00000	225,000	16.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		911.00000	842,000	16.94	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.40730	9.31910		19.36	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,649.00000	1,696,000	19.19	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,530.00000	1,489,000	19.19	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,632.00000	1,678,000	19.24	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,563.00000	1,521,000	19.24	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,668.00000	1,714,000	19.15	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,499.00000	1,457,000	19.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	13/12/2010	Foreign Exchange Future			7.10060	7.01320		14.10	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.00	Call		9,925.00000	15,540,000	14.72	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.00	Put		8,605.00000	5,480,000	14.72	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.05	Call		7,801.00000	12,265,000	14.41	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.05	Put		11,481.00000	7,205,000	14.41	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	6.95	Call		12,924.00000	19,164,000	15.03	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	6.95	Put		6,604.00000	4,104,000	15.03	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future			7.19580	7.10600		14.79	0.00	0	20.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		28,600.00000	34,452,000	14.97	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		18,000.00000	14,872,000	14.97	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		25,853.00000	31,390,000	14.92	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		20,253.00000	16,810,000	14.92	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		31,519.00000	37,674,000	15.02	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		15,919.00000	13,094,000	15.02	0.00	0	0.00
£ / R On	13/12/2010	Foreign Exchange Future			11.27130	11.19660		12.17	11,226,214.80	996	22,073.00
£ / R On	13/12/2010	Foreign Exchange Future	11.90	Call		11.00000	13,000	15.78	0.00	0	0.00
£ / R On	13/12/2010	Foreign Exchange Future	11.90	Put		714.00000	642,000	15.78	0.00	0	0.00
£ / R On	13/12/2010	Foreign Exchange Future	11.85	Put		666.00000	595,000	15.50	0.00	0	0.00
£ / R On	13/12/2010	Foreign Exchange Future	11.85	Call		13.00000	16,000	15.50	0.00	0	50.00
£ / R On	14/03/2011	Foreign Exchange Future			11.41380	11.33570		13.70	7,373,314.80	646	20,676.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Call		191.00000	210,000	14.56	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Put		655.00000	596,000	14.56	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Call		179.00000	197,000	14.67	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Put		693.00000	633,000	14.67	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		204.00000	224,000	14.45	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		618.00000	560,000	14.45	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		414.00000	365,000	13.81	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		300.00000	329,000	13.81	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,286.00000	1,215,000	16.18	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		72.00000	79,000	16.18	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		811.00000	748,000	14.99	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		147.00000	162,000	14.99	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.54540	11.46940		14.19	0.00	0	1,901.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		352.00000	373,000	14.74	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		733.00000	678,000	14.74	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		337.00000	358,000	14.83	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		768.00000	713,000	14.83	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		367.00000	390,000	14.65	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		698.00000	645,000	14.65	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08570	0.08410		17.84	93,584.40	1,092	1,018.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		90.00000	146,000	20.00	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		280.00000	176,000	20.00	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		3.00000	5,000	24.90	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,193.00000	1,035,000	24.90	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		812.00000	971,000	20.26	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		2.00000	1,000	20.26	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08700	0.08530		20.48	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		304.00000	376,000	19.64	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		474.00000	376,000	19.64	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		98.00000	122,000	22.67	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,268.00000	1,122,000	22.67	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		890.00000	1,039,000	17.58	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		60.00000	39,000	17.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.54790	9.57730		10.83	9,672,022.70	1,013	11,461.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,623.00000	10,652,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,623.00000	8,652,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	35.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,623.00000	6,652,000	35.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	30.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,623.00000	4,652,000	30.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,623.00000	2,652,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	21.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,623.00000	1,652,000	21.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		5.00000	4,000	14.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		628.00000	656,000	14.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		393.00000	364,000	13.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		16.00000	16,000	13.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,377.00000	1,348,000	17.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	17.48	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	24.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,473.00000	2,502,000	24.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,673.00000	10,702,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,673.00000	8,702,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,673.00000	6,702,000	35.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	31.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,673.00000	4,702,000	31.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	25.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,673.00000	2,702,000	25.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	21.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,673.00000	1,702,000	21.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		4.00000	3,000	15.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		677.00000	705,000	15.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		347.00000	320,000	12.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		20.00000	22,000	12.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,327.00000	1,298,000	17.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	17.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,373.00000	11,402,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,373.00000	9,402,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	35.94	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		7,373.00000	7,402,000	35.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	33.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,373.00000	5,402,000	33.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	27.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,373.00000	3,402,000	27.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	24.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,373.00000	2,402,000	24.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	19.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,373.00000	1,402,000	19.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		17.00000	13,000	13.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		390.00000	415,000	13.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		631.00000	602,000	15.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		4.00000	4,000	15.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,273.00000	11,302,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,273.00000	9,302,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	35.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,273.00000	7,302,000	35.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	32.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,273.00000	5,302,000	32.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	26.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,273.00000	3,302,000	26.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	24.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,273.00000	2,302,000	24.11	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		0.00000	0,000	18.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,273.00000	1,302,000	18.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		27.00000	22,000	12.69	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		300.00000	324,000	12.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		729.00000	700,000	15.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		2.00000	2,000	15.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,423.00000	10,452,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,423.00000	8,452,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	35.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,423.00000	6,452,000	35.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	30.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,423.00000	4,452,000	30.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	24.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,423.00000	2,452,000	24.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	19.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,423.00000	1,452,000	19.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		13.00000	10,000	13.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		436.00000	462,000	13.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		582.00000	553,000	14.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		5.00000	5,000	14.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,577.00000	1,548,000	17.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	17.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	36.38	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		10,523.00000	10,552,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,523.00000	8,552,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	35.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,523.00000	6,552,000	35.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	30.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,523.00000	4,552,000	30.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	24.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,523.00000	2,552,000	24.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	20.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,523.00000	1,552,000	20.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		8.00000	6,000	14.25	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		531.00000	558,000	14.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		486.00000	458,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		9.00000	10,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,477.00000	1,448,000	17.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	17.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,823.00000	10,852,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,823.00000	8,852,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	35.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,823.00000	6,852,000	35.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	31.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,823.00000	4,852,000	31.47	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	12.40	Call		0.00000	0,000	25.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,823.00000	2,852,000	25.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	22.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,823.00000	1,852,000	22.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		2.00000	2,000	16.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		825.00000	854,000	16.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		221.00000	195,000	11.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		44.00000	47,000	11.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,177.00000	1,148,000	17.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	17.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,973.00000	11,002,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,973.00000	9,002,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	35.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,973.00000	7,002,000	35.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,973.00000	5,002,000	31.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	26.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,973.00000	3,002,000	26.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	23.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,973.00000	2,002,000	23.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1.00000	1,000	17.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		974.00000	1,003,000	17.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		117.00000	96,000	10.83	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	9.55	Put		90.00000	98,000	10.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,028.00000	998,000	17.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1.00000	0,000	17.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,273.00000	10,302,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,273.00000	8,302,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	35.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,273.00000	6,302,000	35.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	29.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,273.00000	4,302,000	29.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,727.00000	1,698,000	17.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	17.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,323.00000	10,352,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,323.00000	8,352,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	35.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,323.00000	6,352,000	35.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	29.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,323.00000	4,352,000	29.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	24.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,323.00000	2,352,000	24.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	19.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,323.00000	1,352,000	19.22	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	9.90	Call		21.00000	17,000	13.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		344.00000	369,000	13.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		680.00000	651,000	15.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		3.00000	3,000	15.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,677.00000	1,648,000	17.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	17.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,373.00000	10,402,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,373.00000	8,402,000	36.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	35.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,373.00000	6,402,000	35.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	30.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,373.00000	4,402,000	30.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,627.00000	1,598,000	17.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	17.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		726.00000	754,000	15.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		3.00000	2,000	15.49	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		89.00000	76,000	11.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		112.00000	128,000	11.14	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		304.00000	276,000	12.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		27.00000	28,000	12.59	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.66630	9.69340		12.29	0.00	0	11,312.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		224.00000	211,000	12.74	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		331.00000	345,000	12.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call	206.00000	194,000	12.89	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put	363.00000	378,000	12.89	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call	243.00000	229,000	12.59	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put	300.00000	313,000	12.59	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put	180.00000	186,000	12.35	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call	373.00000	352,000	12.35	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put	792.00000	813,000	14.54	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call	85.00000	79,000	14.54	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put	879.00000	901,000	14.83	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call	72.00000	67,000	14.83	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put	544.00000	563,000	13.64	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call	137.00000	129,000	13.64	0.00	0	100.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.77560	9.80430	12.91	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call	377.00000	363,000	12.91	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put	373.00000	387,000	12.91	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call	357.00000	344,000	13.04	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put	403.00000	418,000	13.04	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call	402.00000	387,000	12.91	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put	348.00000	361,000	12.91	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			378.93800	379.83600		0.00	0	30.00
ALBI	On	03/02/2011	Index Future			348.91300	349.97000		0.00	0	1,132.00
ALBI	On	05/05/2011	Index Future			354.00300	355.07400		0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.94080	6.92760	10.62	11,611,958.40	1,673	15,475.00

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		85.00000	95,000	11.22	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		57.00000	54,000	11.22	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		84.00000	73,000	10.62	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		62.00000	64,000	10.62	0.00	0	200.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future			6.95020	6.93420		10.60	0.00	0	1,234.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Call		320.00000	335,000	12.23	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		86.00000	85,000	12.23	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		282.00000	297,000	11.91	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		98.00000	97,000	11.91	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		360.00000	375,000	12.56	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		76.00000	75,000	12.56	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future			6.95360	6.93890		10.77	0.00	0	70.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		418.00000	428,000	12.23	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		129.00000	124,000	12.23	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		381.00000	390,000	11.99	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		142.00000	136,000	11.99	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		456.00000	466,000	12.48	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		117.00000	112,000	12.48	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			6.95740	6.94360		10.84	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		465.00000	474,000	12.00	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		171.00000	167,000	12.00	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		430.00000	438,000	11.81	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		186.00000	181,000	11.81	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		501.00000	511,000	12.20	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		157.00000	154,000	12.20	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			7.42410	7.46760		12.69	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		926.00000	896,000	12.64	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		758.00000	772,000	12.64	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		905.00000	874,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		787.00000	800,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		948.00000	918,000	12.61	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		730.00000	744,000	12.61	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.95000	6.90300		10.30	0.00	0	400.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		0.00000	0,000	15.12	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		797.00000	750,000	15.12	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		0.00000	0,000	15.44	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		847.00000	800,000	15.44	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		0.00000	0,000	14.80	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		747.00000	700,000	14.80	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.02820	6.97870		11.02	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		140.00000	163,000	11.19	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		211.00000	185,000	11.19	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		123.00000	143,000	11.36	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		244.00000	215,000	11.36	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		160.00000	184,000	11.02	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		181.00000	156,000	11.02	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.17530	7.08770		14.40	8,883,021.40	1,238	469.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		119.00000	177,000	15.36	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		81.00000	52,000	15.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		91.00000	142,000	15.04	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		103.00000	67,000	15.04	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		151.00000	214,000	15.68	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		63.00000	39,000	15.68	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.27770	7.18750		14.91	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		209.00000	252,000	14.92	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		272.00000	224,000	14.92	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		190.00000	228,000	14.91	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		303.00000	250,000	14.91	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		230.00000	279,000	14.93	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		243.00000	201,000	14.93	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			154.23500	154.36800			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			156.32600	156.46100			0.00	0	0.00
GOVI On	03/02/2011	GOVI			349.69600	350.68000			0.00	0	203.00
GOVI On	03/02/2011	GOVI	343.00	Call		76,800.00000	66,960,000		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		76,700.00000	66,860,000		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		76,900.00000	67,060,000		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			354.79800	355.79500			0.00	0	0.00
GOVI On	05/05/2011	GOVI	349.00	Call		67,950.00000	57,980,000		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		67,850.00000	57,880,000		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	68,050.00000	58,080,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Put	0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000		0.00	0	0.00
IGOV	On	03/02/2011	Index Future			150.35700	150.65600		0.00	0	0.00
IGOV	On	05/05/2011	Index Future			152.55000	152.85300		0.00	0	0.00
IGOV	On	04/08/2011	Index Future			154.74900	155.05700		0.00	0	0.00
ILBI	On	03/02/2011	Index Future			407.19400	408.08900		0.00	0	370.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200	15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300	15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500	15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500	15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200	15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700	15.00	0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			5.52100	5.57500		0.00	0	7,600.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			5.46000	5.52100		0.00	2,500	5,000.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			5.44300	5.48700		0.00	0	2,500.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.44100	5.47000		0.00	0	5,500.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.44100	5.46500		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	18/05/2011	Jibar Tradeable Future			5.45000	5.47200			0.00	0	0.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.47400	5.49500			0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.60800	5.63000			0.00	100	13,800.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.78600	5.80800			0.00	0	5,200.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			5.98800	6.01100			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.23300	6.25600			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.41300	6.43300			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			344.31400	345.76400			0.00	0	3.00
OTH1	On 05/05/2011	Index Future			349.33700	350.80700			0.00	0	0.00
R157	On 03/02/2011	Bond Future			7.10800	7.09800		4.00	0.00	0	6,186.00
R157	On 03/02/2011	Bond Future	7.90	Call		3,576.00000	3,532,000	4.13	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.90	Put		74.00000	74,000	4.13	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Call		3,776.00000	3,733,000	4.14	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Put		59.00000	61,000	4.14	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.85	Call		3,377.00000	3,333,000	4.12	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.85	Put		89.00000	90,000	4.12	0.00	0	0.00
R157	On 05/05/2011	Bond Future			7.19600	7.18600		3.75	0.00	0	705.00
R157	On 05/05/2011	Bond Future	7.75	Call		2,772.00000	2,737,000	3.84	0.00	0	0.00
R157	On 05/05/2011	Bond Future	7.75	Put		432.00000	439,000	3.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future	7.80	Call		2,933.00000	2,897,000	3.85	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		388.00000	394,000	3.85	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,615.00000	2,580,000	3.83	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		480.00000	487,000	3.83	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		2,461.00000	2,428,000	3.82	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		531.00000	540,000	3.82	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.29900	7.28800		3.75	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		2,052.00000	2,024,000	3.79	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,218.00000	1,234,000	3.79	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		2,170.00000	2,141,000	3.80	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,140.00000	1,155,000	3.80	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		1,938.00000	1,910,000	3.78	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,300.00000	1,316,000	3.78	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.18300	8.10700		11.00	0.00	0	23,685.00
R186	On	03/02/2011	Bond Future	9.00	Call		8,831.00000	8,119,000	11.57	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		220.00000	278,000	11.57	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		9,253.00000	8,534,000	11.60	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		187.00000	238,000	11.60	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		8,412.00000	7,709,000	11.54	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		259.00000	326,000	11.54	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		4,680.00000	5,243,000	10.71	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		967.00000	760,000	10.71	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.25200	8.17400		10.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		6,960.00000	6,380,000	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		1,396.00000	1,592,000	10.76	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		7,308.00000	6,716,000	10.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,279.00000	1,463,000	10.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		6,618.00000	6,052,000	10.73	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		1,522.00000	1,732,000	10.73	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		4,421.00000	4,864,000	10.37	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		2,663.00000	2,330,000	10.37	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.32700	8.24600		11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		4,450.00000	4,041,000	11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		4,411.00000	4,793,000	11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		4,701.00000	4,279,000	11.03	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		4,173.00000	4,542,000	11.03	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		4,207.00000	3,812,000	10.98	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		4,660.00000	5,056,000	10.98	0.00	0	0.00
R201	On	03/02/2011	Bond Future			6.87000	6.86600		3.50	0.00	0	639.00
R201	On	03/02/2011	Bond Future	8.00	Call		3,861.00000	3,846,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		9.00000	7,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		4,024.00000	4,010,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		6.00000	6,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		3,697.00000	3,683,000	3.67	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		11.00000	11,000	3.67	0.00	0	0.00
R201	On	05/05/2011	Bond Future			6.95100	6.94600		3.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,762.00000	2,746,000	3.37	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		180.00000	181,000	3.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	05/05/2011	Bond Future	7.80	Call		2,899.00000	2,883,000	3.38	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		159.00000	160,000	3.38	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,627.00000	2,611,000	3.36	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		204.00000	204,000	3.36	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.04900	7.04400		3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		1,487.00000	1,476,000	3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		863.00000	867,000	3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		1,591.00000	1,580,000	3.30	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		816.00000	820,000	3.30	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		1,398.00000	1,388,000	3.24	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		925.00000	930,000	3.24	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.27400	0.21800			0.00	0	3,320.00
R202	On	03/02/2011	Bond Future	3.05	Call		65,392.00000	63,691,000		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		66,240.00000	64,538,000		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		64,537.00000	62,835,000		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			0.19500	0.13800			0.00	0	6,500.00
R202	On	05/05/2011	Bond Future	2.05	Call		48,397.00000	46,660,000		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		49,425.00000	47,688,000		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		47,359.00000	45,621,000		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			7.74300	7.69700		6.25	0.00	0	1,407.00
R203	On	03/02/2011	Bond Future	8.50	Call		4,187.00000	3,968,000	6.48	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		124.00000	143,000	6.48	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		4,414.00000	4,191,000	6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		104.00000	120,000	6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		3,963.00000	3,747,000	6.47	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		147.00000	169,000	6.47	0.00	0	0.00
R203	On	05/05/2011	Bond Future			7.83600	7.78700		6.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		3,067.00000	2,891,000	6.15	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		781.00000	850,000	6.15	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		3,243.00000	3,062,000	6.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		714.00000	778,000	6.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		2,896.00000	2,724,000	6.13	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		854.00000	927,000	6.13	0.00	0	0.00
R203	On	04/08/2011	Bond Future			7.93900	7.88800		6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		2,376.00000	2,239,000	6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,838.00000	1,946,000	6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		2,510.00000	2,368,000	6.01	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		1,733.00000	1,836,000	6.01	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		2,246.00000	2,113,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,948.00000	2,060,000	5.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future			7.87100	7.83500		7.25	0.00	0	1,926.00
R204	On	03/02/2011	Bond Future	8.50	Call		4,004.00000	3,817,000	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		221.00000	244,000	7.53	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		4,248.00000	4,058,000	7.55	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		188.00000	208,000	7.55	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		3,764.00000	3,581,000	7.51	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		259.00000	286,000	7.51	0.00	0	0.00
R204	On	05/05/2011	Bond Future			7.95900	7.92200		6.75	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		3,904.00000	3,742,000	6.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		702.00000	749,000	6.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		4,111.00000	3,946,000	6.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		638.00000	682,000	6.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		3,700.00000	3,542,000	6.90	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		769.00000	820,000	6.90	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.05700	8.01800		7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		2,309.00000	2,198,000	7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		2,408.00000	2,510,000	7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		2,449.00000	2,334,000	7.02	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		2,274.00000	2,372,000	7.02	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		2,174.00000	2,067,000	6.98	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,547.00000	2,654,000	6.98	0.00	0	0.00
R206	On	03/02/2011	Bond Future			6.57000	6.56500		2.75	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		3,746.00000	3,732,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		1.00000	0,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,873.00000	3,859,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		1.00000	0,000	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		3,618.00000	3,605,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		1.00000	1,000	2.89	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.64600	6.64000		2.50	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		2,193.00000	2,179,000	2.59	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		110.00000	110,000	2.59	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		2,299.00000	2,285,000	2.60	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		96.00000	97,000	2.60	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		2,088.00000	2,074,000	2.58	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		124.00000	125,000	2.58	0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.74300	6.73800		2.50	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		1,177.00000	1,169,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		595.00000	598,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		1,246.00000	1,238,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		553.00000	556,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		1,111.00000	1,102,000	2.51	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		639.00000	641,000	2.51	0.00	0	0.00
R207	On	03/02/2011	Bond Future			7.97200	7.93100		8.25	0.00	0	1,400.00
R207	On	03/02/2011	Bond Future	8.75	Call		5,012.00000	4,779,000	8.57	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		145.00000	164,000	8.57	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		5,276.00000	5,040,000	8.59	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		123.00000	138,000	8.59	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		4,751.00000	4,520,000	8.55	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		172.00000	193,000	8.55	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.05600	8.01400		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		3,780.00000	3,596,000	7.95	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		926.00000	993,000	7.95	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		3,989.00000	3,800,000	7.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		847.00000	910,000	7.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		3,576.00000	3,396,000	7.93	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,011.00000	1,082,000	7.93	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.14900	8.10500		8.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		3,002.00000	2,855,000	8.09	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		2,162.00000	2,271,000	8.09	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		3,166.00000	3,014,000	8.11	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		2,038.00000	2,142,000	8.11	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		2,844.00000	2,701,000	8.07	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		2,293.00000	2,405,000	8.07	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.06000	8.01900		9.00	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		4,789.00000	4,550,000	9.36	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		217.00000	242,000	9.36	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		5,059.00000	4,816,000	9.38	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		185.00000	207,000	9.38	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		4,523.00000	4,288,000	9.34	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		254.00000	284,000	9.34	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.13700	8.09500		8.75	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		3,631.00000	3,444,000	8.86	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,115.00000	1,194,000	8.86	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		3,843.00000	3,651,000	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		1,023.00000	1,096,000	8.88	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		3,424.00000	3,243,000	8.84	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,214.00000	1,298,000	8.84	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.22100	8.17800		9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		3,012.00000	2,865,000	9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		2,568.00000	2,687,000	9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		3,177.00000	3,026,000	9.02	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		2,427.00000	2,541,000	9.02	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		2,851.00000	2,709,000	8.98	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		2,715.00000	2,838,000	8.98	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.21100	8.13000		14.50	0.00	0	23,687.00
R209	On	03/02/2011	Bond Future	9.00	Call		7,432.00000	6,775,000	15.27	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		222.00000	284,000	15.27	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		7,782.00000	7,117,000	15.31	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		190.00000	243,000	15.31	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		7,081.00000	6,432,000	15.19	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		256.00000	326,000	15.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.26300	8.18000		14.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		4,616.00000	4,140,000	14.44	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		1,865.00000	2,118,000	14.44	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		4,886.00000	4,396,000	14.47	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		1,719.00000	1,957,000	14.47	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		4,351.00000	3,890,000	14.40	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,020.00000	2,287,000	14.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future			8.31800	8.23300		14.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		5,172.00000	4,722,000	14.68	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		2,892.00000	3,179,000	14.68	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		5,421.00000	4,958,000	14.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,725.00000	3,000,000	14.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		4,929.00000	4,490,000	14.64	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,068.00000	3,366,000	14.64	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		14,312.00000	13,626,000	15.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		340.00000	392,000	15.82	0.00	0	0.00
R211	On	03/02/2011	Bond Future			1.68500	1.61200			0.00	0	589.00
R211	On	03/02/2011	Bond Future	2.50	Call		5,041.00000	4,616,000		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		5,317.00000	4,892,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.45	Call		4,765.00000	4,340,000		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			2.37800	2.39800			0.00	0	1,868.00
R212	On	03/02/2011	Bond Future	3.00	Call		5,703.00000	5,899,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.05	Call		6,161.00000	6,357,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Call		5,244.00000	5,440,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/02/2011	Bond Future			8.25700	8.18100			0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.00	Put		1,637.00000	2,311,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.05	Put		1,180.00000	1,855,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	7.95	Put		2,097.00000	2,772,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.31500	8.23700			0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Put		2,126.00000	2,809,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Put		1,671.00000	2,354,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Put		2,584.00000	3,267,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.37700	8.29600			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		2,631.00000	3,331,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		2,179.00000	2,879,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		3,087.00000	3,787,000		0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future			13,905.85000	13,819.40000		1.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.00	Call		3,194.00000	4,059,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.00	Put		0.00000	1,000	2.00	0.00	0	0.00

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	13500.01	Call		3,194.00000	4,058,000	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		3,194.00000	4,059,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13499.99	Put		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			14,100.60000	14,004.31000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		4,045.00000	5,006,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		2.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		4,045.00000	5,006,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		2.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		4,045.00000	5,006,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		2.00000	0,000	2.00	0.00	0	0.00
TRT1	On	03/02/2011	Index Future			345.37400	346.30200			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			350.05800	350.99800			0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future			1.06860	1.05580		13.65	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.00	Call		569.00000	692,000	16.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.00	Put		11.00000	6,000	16.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.05	Call		172.00000	251,000	14.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.05	Put		114.00000	65,000	14.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	0.95	Call		1,060.00000	1,187,000	21.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	0.95	Put		2.00000	1,000	21.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.08690	1.07230		15.05	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		452.00000	546,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		229.00000	177,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		238.00000	299,000	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	1.10	Put		515.00000	430,000	15.00	0.00	0	0.00
YUAN/FOn	14/03/2011	Foreign Exchange Future	1.00	Call		804.00000	926,000	14.00	0.00	0	0.00
YUAN/FOn	14/03/2011	Foreign Exchange Future	1.00	Put		81.00000	57,000	14.00	0.00	0	0.00
Total for Derivatives :									166,210,518.90	29,092	1,133,578.00

j-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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
R213	On	28/02/2031	Spot Bond			8.00000	8.00000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										166,210,518.90	29,092	1,133,578.00