



Daily MTM Report

Daily summary for: 24/11/2010

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			7.07240	7.10060		14.26	290,032,051.60	41,009	262,531.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	43.84	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		8,849.00000	8,878,000	43.84	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	43.10	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		6,849.00000	6,878,000	43.10	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	38.81	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		4,849.00000	4,878,000	38.81	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		0.00000	0,000	31.76	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		2,849.00000	2,878,000	31.76	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		1.00000	1,000	20.35	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		850.00000	879,000	20.35	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		192.00000	170,000	15.15	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		41.00000	48,000	15.15	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		1,151.00000	1,122,000	19.63	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		0.00000	0,000	19.63	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		2,151.00000	2,122,000	16.44	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	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,151.00000	3,122,000	16.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	16.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	24.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,449.00000	1,478,000	24.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	43.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,899.00000	8,928,000	43.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	43.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,899.00000	6,928,000	43.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	38.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,899.00000	4,928,000	38.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	31.95	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,899.00000	2,928,000	31.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		155.00000	136,000	14.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		54.00000	64,000	14.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,101.00000	1,072,000	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,101.00000	2,072,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,101.00000	3,072,000	16.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	16.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	43.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,949.00000	8,978,000	43.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	43.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,949.00000	6,978,000	43.16	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	39.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,949.00000	4,978,000	39.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	32.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,949.00000	2,978,000	32.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		1.00000	0,000	21.07	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		950.00000	978,000	21.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		123.00000	105,000	14.56	0.00	0	7,034.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		72.00000	83,000	14.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,051.00000	1,022,000	20.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	20.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,051.00000	2,022,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,051.00000	3,022,000	16.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	16.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	43.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,999.00000	9,028,000	43.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	43.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,999.00000	7,028,000	43.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	39.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,999.00000	5,028,000	39.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	32.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,999.00000	3,028,000	32.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		0.00000	0,000	21.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		999.00000	1,028,000	21.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		94.00000	79,000	14.26	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		93.00000	107,000	14.26	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,001.00000	972,000	20.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	20.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,001.00000	1,972,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,001.00000	2,972,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1.00000	1,000	20.71	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		900.00000	929,000	20.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	43.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		9,049.00000	9,078,000	43.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	43.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		7,049.00000	7,078,000	43.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	39.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		5,049.00000	5,078,000	39.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	32.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		3,049.00000	3,078,000	32.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		0.00000	0,000	21.79	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		1,049.00000	1,078,000	21.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		74.00000	61,000	14.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		123.00000	139,000	14.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		951.00000	922,000	19.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	19.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		1,951.00000	1,922,000	16.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	16.63	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		2,951.00000	2,922,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	43.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,099.00000	9,128,000	43.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	43.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,099.00000	7,128,000	43.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	39.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,099.00000	5,128,000	39.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	32.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,099.00000	3,128,000	32.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		0.00000	0,000	22.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,099.00000	1,128,000	22.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		57.00000	46,000	14.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		156.00000	174,000	14.98	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		901.00000	873,000	19.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		0.00000	1,000	19.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,901.00000	1,872,000	16.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	16.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,901.00000	2,872,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	43.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,149.00000	9,178,000	43.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	43.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,149.00000	7,178,000	43.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	39.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		5,149.00000	5,178,000	39.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	32.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,149.00000	3,178,000	32.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		0.00000	0,000	22.51	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,149.00000	1,178,000	22.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		44.00000	35,000	15.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		193.00000	213,000	15.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		851.00000	823,000	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		0.00000	1,000	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,851.00000	1,822,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,851.00000	2,822,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	43.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,349.00000	9,378,000	43.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	43.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,349.00000	7,378,000	43.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	40.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,349.00000	5,378,000	40.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	33.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,349.00000	3,378,000	33.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	23.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,349.00000	1,378,000	23.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		15.00000	11,000	16.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		364.00000	389,000	16.77	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		652.00000	624,000	18.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		1.00000	2,000	18.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,651.00000	1,622,000	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,651.00000	2,622,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	43.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,299.00000	9,328,000	43.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	43.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,299.00000	7,328,000	43.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	40.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,299.00000	5,328,000	40.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	33.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,299.00000	3,328,000	33.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	23.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,299.00000	1,328,000	23.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		19.00000	15,000	16.41	0.00	0	13,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		318.00000	343,000	16.41	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		701.00000	673,000	18.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		0.00000	1,000	18.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,701.00000	1,672,000	17.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	17.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,701.00000	2,672,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	25.02	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		1,499.00000	1,528,000	25.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	43.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,399.00000	9,428,000	43.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	43.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,399.00000	7,428,000	43.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	40.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,399.00000	5,428,000	40.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	33.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,399.00000	3,428,000	33.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,399.00000	1,428,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		11.00000	8,000	17.13	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		410.00000	436,000	17.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		602.00000	574,000	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		1.00000	2,000	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,601.00000	1,572,000	17.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	17.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,601.00000	2,572,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		0.00000	0,000	22.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,199.00000	1,228,000	22.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	43.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,749.00000	8,778,000	43.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	43.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,749.00000	6,778,000	43.03	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	38.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,749.00000	4,778,000	38.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	31.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,749.00000	2,778,000	31.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2.00000	1,000	19.64	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		751.00000	779,000	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		273.00000	248,000	15.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		22.00000	26,000	15.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,251.00000	1,222,000	19.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	19.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,251.00000	2,222,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,251.00000	3,222,000	16.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	16.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	43.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,799.00000	8,828,000	43.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	43.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,799.00000	6,828,000	43.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	38.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,799.00000	4,828,000	38.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,799.00000	2,828,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1.00000	1,000	20.00	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		800.00000	829,000	20.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		231.00000	208,000	15.45	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		30.00000	36,000	15.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,201.00000	1,172,000	19.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	19.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,201.00000	2,172,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,201.00000	3,172,000	16.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	16.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	43.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,199.00000	9,228,000	43.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	43.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,199.00000	7,228,000	43.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	39.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,199.00000	5,228,000	39.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	33.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,199.00000	3,228,000	33.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		34.00000	27,000	15.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		233.00000	255,000	15.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		801.00000	773,000	19.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		0.00000	1,000	19.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,801.00000	1,772,000	17.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	17.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,801.00000	2,772,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	43.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,249.00000	9,278,000	43.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	43.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,249.00000	7,278,000	43.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	40.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,249.00000	5,278,000	40.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	33.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,249.00000	3,278,000	33.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		0.00000	0,000	23.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,249.00000	1,278,000	23.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		26.00000	20,000	16.05	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		275.00000	298,000	16.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		751.00000	723,000	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		0.00000	1,000	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,751.00000	1,722,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,751.00000	2,722,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	43.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,949.00000	7,978,000	43.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	42.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,949.00000	5,978,000	42.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	35.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,949.00000	3,978,000	35.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	28.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,949.00000	1,978,000	28.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,051.00000	4,022,000	17.17	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	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,999.00000	2,028,000	28.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	28.60	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	30.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,399.00000	2,428,000	30.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	28.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,099.00000	2,128,000	28.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	30.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,449.00000	2,478,000	30.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		2.00000	1,000	19.28	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		701.00000	729,000	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,799.00000	1,828,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	27.17	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		505.00000	533,000	17.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		6.00000	5,000	17.84	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,699.00000	1,728,000	26.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	26.45	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		4.00000	3,000	18.56	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		603.00000	631,000	18.56	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,899.00000	1,928,000	27.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	27.89	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		457.00000	484,000	17.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		8.00000	6,000	17.49	0.00	0	6,534.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.16540	7.19580		14.64	55,058,933.60	7,684	70,293.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		58.00000	54,000	18.47	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		862.00000	889,000	18.47	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		54.00000	50,000	18.69	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		908.00000	935,000	18.69	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		63.00000	59,000	18.24	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		817.00000	844,000	18.24	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,332.00000	1,361,000	20.72	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		28.00000	26,000	20.72	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,305.00000	3,336,000	25.07	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		1.00000	1,000	25.07	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		298.00000	316,000	15.32	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		194.00000	181,000	15.32	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,236.00000	1,265,000	20.27	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		32.00000	30,000	20.27	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		440.00000	461,000	16.22	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		136.00000	126,000	16.22	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		479.00000	501,000	16.44	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		125.00000	116,000	16.44	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		518.00000	541,000	16.67	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		114.00000	106,000	16.67	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		266.00000	283,000	15.09	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		212.00000	198,000	15.09	0.00	0	7,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		189.00000	199,000	14.69	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		285.00000	264,000	14.69	0.00	0	4,780.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		367.00000	386,000	15.77	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		163.00000	151,000	15.77	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		212.00000	222,000	14.64	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		258.00000	237,000	14.64	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		0.00000	351,000	15.54	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		0.00000	166,000	15.54	66,400.00	400	400.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.25510	7.28500		14.96	16,033,771.00	2,210	18,349.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		264.00000	252,000	15.68	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		429.00000	447,000	15.68	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		249.00000	237,000	15.86	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		464.00000	482,000	15.86	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		281.00000	269,000	15.50	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		396.00000	414,000	15.50	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		687.00000	663,000	15.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		102.00000	108,000	15.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.35200	7.38310		15.09	2,117,376.00	288	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		215.00000	208,000	17.24	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		882.00000	906,000	17.24	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		206.00000	199,000	17.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		923.00000	947,000	17.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		225.00000	218,000	17.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		842.00000	866,000	17.09	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.37950	9.40730		19.31	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,696.00000	1,676,000	19.16	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,489.00000	1,497,000	19.16	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,678.00000	1,658,000	19.21	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,521.00000	1,529,000	19.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,714.00000	1,693,000	19.11	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,457.00000	1,464,000	19.11	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future				7.07240	7.10060		14.26	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.00	Call			15,540.00000	13,566,000	14.85	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.00	Put			5,480.00000	6,326,000	14.85	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.05	Call			12,265.00000	10,517,000	14.56	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.05	Put			7,205.00000	8,277,000	14.56	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	6.95	Call			19,164.00000	16,994,000	15.15	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	6.95	Put			4,104.00000	4,754,000	15.15	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future				7.16540	7.19580		14.64	0.00	0	20.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call			34,452.00000	32,156,000	14.80	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put			14,872.00000	15,616,000	14.80	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call			31,390.00000	29,175,000	14.74	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put			16,810.00000	17,635,000	14.74	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call			37,674.00000	35,303,000	14.85	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put			13,094.00000	13,763,000	14.85	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.16990	11.27130		12.51	3,015,873.00	270	21,803.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		13.00000	9,000	16.80	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		642.00000	739,000	16.80	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		595.00000	691,000	16.52	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		16.00000	11,000	16.52	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.30870	11.41380		13.90	339,261.00	30	20,676.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		210.00000	183,000	14.98	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		596.00000	674,000	14.98	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	11.85	Call		197.00000	171,000	15.08	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		633.00000	712,000	15.08	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		224.00000	195,000	14.87	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		560.00000	636,000	14.87	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		365.00000	429,000	14.22	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		329.00000	288,000	14.22	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,215.00000	1,309,000	16.59	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		79.00000	68,000	16.59	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		748.00000	831,000	15.41	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		162.00000	140,000	15.41	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.44240	11.54540		14.33	0.00	0	1,901.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		373.00000	340,000	15.06	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		678.00000	748,000	15.06	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		358.00000	326,000	15.15	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		713.00000	784,000	15.15	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		390.00000	356,000	14.97	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		645.00000	714,000	14.97	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08490	0.08570		17.79	2,122.50	25	1,038.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		146.00000	108,000	20.19	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		176.00000	218,000	20.19	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		5.00000	3,000	25.23	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,035.00000	1,113,000	25.23	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		971.00000	891,000	20.23	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		1.00000	1,000	20.23	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	14/03/2011	Foreign Exchange Future			0.08620	0.08700		20.66	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		376.00000	336,000	19.79	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		376.00000	416,000	19.79	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		122.00000	107,000	22.85	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,122.00000	1,187,000	22.85	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		1,039.00000	967,000	17.57	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		39.00000	47,000	17.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.47710	9.54790		11.33	199,019.10	21	11,462.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,652.00000	10,723,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,652.00000	8,723,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	37.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,652.00000	6,723,000	37.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	32.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,652.00000	4,723,000	32.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	26.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,652.00000	2,723,000	26.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	22.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,652.00000	1,723,000	22.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		4.00000	3,000	16.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		656.00000	726,000	16.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		364.00000	301,000	13.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		16.00000	24,000	13.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,348.00000	1,277,000	18.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	18.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	26.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,502.00000	2,573,000	26.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,702.00000	10,773,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,702.00000	8,773,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	37.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,702.00000	6,773,000	37.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	32.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,702.00000	4,773,000	32.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	26.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,702.00000	2,773,000	26.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	23.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,702.00000	1,773,000	23.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		3.00000	3,000	16.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		705.00000	776,000	16.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		320.00000	258,000	12.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		22.00000	31,000	12.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,298.00000	1,227,000	18.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	18.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,402.00000	11,473,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	40.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,402.00000	9,473,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	39.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,402.00000	7,473,000	39.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	34.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,402.00000	5,473,000	34.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,402.00000	3,473,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	26.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,402.00000	2,473,000	26.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	21.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,402.00000	1,473,000	21.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		13.00000	10,000	14.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		415.00000	483,000	14.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		602.00000	533,000	15.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		4.00000	6,000	15.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,302.00000	11,373,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,302.00000	9,373,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	39.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,302.00000	7,373,000	39.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,302.00000	5,373,000	34.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	28.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,302.00000	3,373,000	28.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	25.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,302.00000	2,373,000	25.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	20.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,302.00000	1,373,000	20.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		22.00000	17,000	13.98	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		324.00000	390,000	13.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		700.00000	631,000	15.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		2.00000	4,000	15.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,452.00000	10,523,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,452.00000	8,523,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	37.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,452.00000	6,523,000	37.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	31.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,452.00000	4,523,000	31.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	26.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,452.00000	2,523,000	26.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	21.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,452.00000	1,523,000	21.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		10.00000	8,000	14.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		462.00000	531,000	14.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		553.00000	485,000	14.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		5.00000	8,000	14.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,548.00000	1,477,000	17.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	17.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,552.00000	10,623,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,552.00000	8,623,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	37.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,552.00000	6,623,000	37.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	32.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,552.00000	4,623,000	32.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	26.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,552.00000	2,623,000	26.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	22.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,552.00000	1,623,000	22.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		6.00000	5,000	15.64	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		558.00000	628,000	15.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		458.00000	391,000	13.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		10.00000	14,000	13.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,448.00000	1,377,000	18.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	18.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,852.00000	10,923,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,852.00000	8,923,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	38.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,852.00000	6,923,000	38.22	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	14.40	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,852.00000	4,923,000	33.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	27.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,852.00000	2,923,000	27.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	24.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,852.00000	1,923,000	24.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		2.00000	1,000	17.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		854.00000	924,000	17.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		195.00000	144,000	11.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		47.00000	67,000	11.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,148.00000	1,077,000	18.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	18.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		11,002.00000	11,073,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		9,002.00000	9,073,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	38.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		7,002.00000	7,073,000	38.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	33.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		5,002.00000	5,073,000	33.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	27.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,002.00000	3,073,000	27.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	24.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,002.00000	2,073,000	24.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1.00000	1,000	18.63	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	10.55	Put		1,003.00000	1,074,000	18.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		96.00000	71,000	11.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		98.00000	144,000	11.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		998.00000	928,000	17.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		0.00000	1,000	17.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,302.00000	10,373,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,302.00000	8,373,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	37.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,302.00000	6,373,000	37.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	31.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,302.00000	4,373,000	31.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,698.00000	1,627,000	17.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	17.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,352.00000	10,423,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,352.00000	8,423,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	37.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,352.00000	6,423,000	37.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	31.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,352.00000	4,423,000	31.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	25.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,352.00000	2,423,000	25.86	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	10.90	Call		0.00000	0,000	20.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,352.00000	1,423,000	20.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		17.00000	13,000	14.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		369.00000	436,000	14.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		651.00000	582,000	15.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		3.00000	5,000	15.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,648.00000	1,577,000	17.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	17.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,402.00000	10,473,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,402.00000	8,473,000	40.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	37.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,402.00000	6,473,000	37.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	31.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,402.00000	4,473,000	31.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,598.00000	1,527,000	17.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	17.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		754.00000	825,000	16.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		2.00000	2,000	16.97	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		76.00000	57,000	12.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		128.00000	180,000	12.32	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		276.00000	217,000	12.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		28.00000	40,000	12.43	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.59400	9.66630		12.50	239,850.00	25	11,312.00

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	9.80	Call		211.00000	188,000	13.12	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		345.00000	394,000	13.12	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		194.00000	173,000	13.28	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		378.00000	429,000	13.28	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		229.00000	204,000	12.97	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		313.00000	360,000	12.97	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		186.00000	217,000	12.52	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		352.00000	311,000	12.52	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		813.00000	877,000	14.99	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		79.00000	71,000	14.99	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		901.00000	967,000	15.30	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		67.00000	61,000	15.30	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		563.00000	621,000	14.06	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		129.00000	115,000	14.06	0.00	0	100.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.70710	9.77560		12.81	48,535.50	5	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		363.00000	333,000	13.08	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		387.00000	426,000	13.08	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		344.00000	315,000	13.22	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		418.00000	458,000	13.22	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		387.00000	352,000	12.95	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		361.00000	395,000	12.95	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			374.22900	378.93800			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			345.04700	348.91300			0.00	0	1,132.00
ALBI	On	05/05/2011	Index Future			350.08100	354.00300			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.94390	6.94080		10.60	1,215,182.50	175	15,400.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		95.00000	95,000	11.20	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		54.00000	51,000	11.20	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		73.00000	70,000	10.60	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		64.00000	64,000	10.60	0.00	0	200.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future			6.95180	6.95020		10.58	1,390,360.00	200	1,034.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Call		335.00000	336,000	12.23	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		85.00000	84,000	12.23	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		297.00000	297,000	11.90	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		97.00000	95,000	11.90	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		375.00000	375,000	12.56	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		75.00000	73,000	12.56	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future			6.96040	6.95360		10.75	0.00	0	70.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		428.00000	432,000	12.24	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		124.00000	122,000	12.24	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		390.00000	395,000	11.99	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		136.00000	135,000	11.99	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		466.00000	471,000	12.49	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		112.00000	111,000	12.49	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			6.96340	6.95740		10.81	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		474.00000	478,000	12.01	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		167.00000	165,000	12.01	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		438.00000	442,000	11.81	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		181.00000	179,000	11.81	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	19/09/2011	Foreign Exchange Future	6.60	Call		511.00000	515,000	12.21	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		154.00000	152,000	12.21	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.47590	7.42410		12.65	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		896.00000	922,000	12.58	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		772.00000	746,000	12.58	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		874.00000	900,000	12.60	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		800.00000	774,000	12.60	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		918.00000	945,000	12.56	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		744.00000	719,000	12.56	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.97340	6.95000		9.98	0.00	0	400.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		0.00000	0,000	14.84	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		750.00000	727,000	14.84	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		0.00000	0,000	15.17	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		800.00000	777,000	15.17	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		0.00000	0,000	14.52	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		700.00000	677,000	14.52	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.05060	7.02820		11.06	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		163.00000	171,000	11.06	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		185.00000	170,000	11.06	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		143.00000	151,000	11.24	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		215.00000	200,000	11.24	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		184.00000	199,000	11.24	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		156.00000	148,000	11.24	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.13130	7.17530		14.10	0.00	0	469.00

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	7.05	Call		177.00000	141,000	14.76	0.00	0	0.00	
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		52.00000	60,000	14.76	0.00	0	0.00	
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		142.00000	110,000	14.43	0.00	0	0.00	
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		67.00000	79,000	14.43	0.00	0	0.00	
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		214.00000	176,000	15.09	0.00	0	0.00	
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		39.00000	45,000	15.09	0.00	0	0.00	
CHF / ROn	14/03/2011	Foreign Exchange Future			7.23210	7.27770		14.73	0.00	0	0.00	
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		252.00000	225,000	14.73	0.00	0	0.00	
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		224.00000	243,000	14.73	0.00	0	0.00	
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		228.00000	204,000	14.88	0.00	0	0.00	
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		250.00000	272,000	14.88	0.00	0	0.00	
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		279.00000	250,000	14.77	0.00	0	0.00	
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		201.00000	218,000	14.77	0.00	0	0.00	
CRD1 On	03/02/2011	Index Future			153.22800	154.23500			0.00	0	2.00	
CRD1 On	05/05/2011	Index Future			155.30700	156.32600			0.00	0	0.00	
GOVI On	03/02/2011	GOVI			345.93200	349.69600			0.00	0	203.00	
GOVI On	03/02/2011	GOVI	343.00	Call		66,960.00000	29,320,000		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		66,860.00000	29,220,000		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		67,060.00000	29,420,000		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			350.97900	354.79800			0.00	0	0.00	
GOVI On	05/05/2011	GOVI	349.00	Call		57,980.00000	19,790,000		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	349.00	Put	0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Call	57,880.00000	19,690,000		0.00	0	0.00
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	58,080.00000	19,890,000		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			150.11300	150.35700		0.00	0	0.00
IGOV	On	05/05/2011	Index Future			152.30300	152.55000		0.00	0	0.00
IGOV	On	04/08/2011	Index Future			154.49900	154.74900		0.00	0	0.00
ILBI	On	03/02/2011	Index Future			405.76800	407.19400		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			5.51900	5.52100		0.00	0	7,600.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			5.46000	5.46000		0.00	0	5,000.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			5.47300	5.44300		0.00	0	2,500.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	16/03/2011	Jibar Tradeable Future			5.48100	5.44100			0.00	0	5,500.00
JIBAR FOn	20/04/2011	Jibar Tradeable Future			5.48100	5.44100			0.00	0	0.00
JIBAR FOn	18/05/2011	Jibar Tradeable Future			5.49000	5.45000			0.00	0	0.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.51300	5.47400			0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.66200	5.60800			0.00	100	13,900.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.87400	5.78600			0.00	0	5,200.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.07600	5.98800			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.32100	6.23300			0.00	100	100.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.50400	6.41300			0.00	100	40,100.00
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			339.90200	344.31400			0.00	0	3.00
OTH1	On 05/05/2011	Index Future			344.86100	349.33700			0.00	0	0.00
R157	On 03/02/2011	Bond Future			7.27400	7.10800		4.00	0.00	0	6,186.00
R157	On 03/02/2011	Bond Future	7.90	Call		3,532.00000	2,862,000	4.13	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.90	Put		74.00000	139,000	4.13	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Call		3,733.00000	3,053,000	4.14	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Put		61.00000	116,000	4.14	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.85	Call		3,333.00000	2,675,000	4.12	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.85	Put		90.00000	167,000	4.12	0.00	0	0.00
R157	On 05/05/2011	Bond Future			7.37500	7.19600		3.75	0.00	0	705.00

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	7.75	Call		2,737.00000	2,186,000	3.84	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		439.00000	636,000	3.84	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,897.00000	2,330,000	3.85	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		394.00000	575,000	3.85	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,580.00000	2,045,000	3.83	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		487.00000	700,000	3.83	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		2,428.00000	1,909,000	3.82	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		540.00000	770,000	3.82	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.49200	7.29900		3.75	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		2,024.00000	1,605,000	3.79	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,234.00000	1,574,000	3.79	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		2,141.00000	1,708,000	3.80	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,155.00000	1,481,000	3.80	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		1,910.00000	1,506,000	3.78	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,316.00000	1,671,000	3.78	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.35500	8.18300		11.00	0.00	0	23,685.00
R186	On	03/02/2011	Bond Future	9.00	Call		8,119.00000	6,598,000	11.57	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		278.00000	473,000	11.57	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		8,534.00000	6,989,000	11.60	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		238.00000	409,000	11.60	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		7,709.00000	6,213,000	11.54	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		326.00000	546,000	11.54	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		5,243.00000	6,626,000	10.71	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		760.00000	427,000	10.71	0.00	0	3,000.00

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			8.43000	8.25200		10.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		6,380.00000	5,173,000	10.76	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		1,592.00000	2,130,000	10.76	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		6,716.00000	5,476,000	10.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,463.00000	1,967,000	10.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		6,052.00000	4,878,000	10.73	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		1,732.00000	2,302,000	10.73	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		4,864.00000	5,972,000	10.37	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		2,330.00000	1,694,000	10.37	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.51100	8.32700		11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		4,041.00000	3,221,000	11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		4,793.00000	5,743,000	11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		4,279.00000	3,426,000	11.03	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		4,542.00000	5,459,000	11.03	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		3,812.00000	3,023,000	10.98	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		5,056.00000	6,037,000	10.98	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.04300	6.87000		3.50	0.00	0	639.00
R201	On	03/02/2011	Bond Future	8.00	Call		3,846.00000	3,259,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		7.00000	19,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		4,010.00000	3,420,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		6.00000	15,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		3,683.00000	3,098,000	3.67	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		11.00000	25,000	3.67	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.13700	6.95100		3.25	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	7.75	Call		2,746.00000	2,244,000	3.37	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		181.00000	283,000	3.37	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,883.00000	2,372,000	3.38	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		160.00000	253,000	3.38	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,611.00000	2,119,000	3.36	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		204.00000	316,000	3.36	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.25200	7.04900		3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		1,476.00000	1,137,000	3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		867.00000	1,143,000	3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		1,580.00000	1,229,000	3.30	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		820.00000	1,084,000	3.30	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		1,388.00000	1,062,000	3.24	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		930.00000	1,219,000	3.24	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.27500	0.27400			0.00	0	3,320.00
R202	On	03/02/2011	Bond Future	3.05	Call		63,691.00000	63,660,000		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		64,538.00000	64,507,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.00	Call		62,835.00000	62,805,000		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			0.19600	0.19500			0.00	0	6,500.00
R202	On	05/05/2011	Bond Future	2.05	Call		46,660.00000	46,629,000		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		47,688.00000	47,657,000		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	2.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Call		45,621.00000	45,591,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
R203	On	03/02/2011	Bond Future			7.93200	7.74300		6.25	0.00	0	1,407.00
R203	On	03/02/2011	Bond Future	8.50	Call		3,968.00000	3,116,000	6.48	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		143.00000	263,000	6.48	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		4,191.00000	3,325,000	6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		120.00000	226,000	6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		3,747.00000	2,913,000	6.47	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		169.00000	307,000	6.47	0.00	0	0.00
R203	On	05/05/2011	Bond Future			8.03500	7.83600		6.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		2,891.00000	2,243,000	6.15	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		850.00000	1,190,000	6.15	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		3,062.00000	2,393,000	6.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		778.00000	1,097,000	6.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		2,724.00000	2,097,000	6.13	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		927.00000	1,287,000	6.13	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.14900	7.93900		6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		2,239.00000	1,739,000	6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		1,946.00000	2,449,000	6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		2,368.00000	1,850,000	6.01	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		1,836.00000	2,321,000	6.01	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		2,113.00000	1,632,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,060.00000	2,582,000	5.99	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			8.08500	7.87100		7.25	0.00	0	1,926.00
R204	On	03/02/2011	Bond Future	8.50	Call		3,817.00000	2,804,000	7.53	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		244.00000	465,000	7.53	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		4,058.00000	3,019,000	7.55	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		208.00000	403,000	7.55	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		3,581.00000	2,595,000	7.51	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		286.00000	534,000	7.51	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.18300	7.95900		6.75	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		3,742.00000	2,859,000	6.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		749.00000	1,119,000	6.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		3,946.00000	3,039,000	6.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		682.00000	1,028,000	6.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		3,542.00000	2,684,000	6.90	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		820.00000	1,216,000	6.90	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.29200	8.05700		7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		2,198.00000	1,624,000	7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		2,510.00000	3,210,000	7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		2,334.00000	1,736,000	7.02	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		2,372.00000	3,048,000	7.02	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		2,067.00000	1,516,000	6.98	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,654.00000	3,377,000	6.98	0.00	0	0.00
R206	On	03/02/2011	Bond Future			6.72400	6.57000		2.75	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		3,732.00000	3,323,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		0.00000	2,000	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	8.05	Call		3,859.00000	3,450,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		0.00000	1,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		3,605.00000	3,197,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		1.00000	3,000	2.89	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.81600	6.64600		2.50	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		2,179.00000	1,822,000	2.59	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		110.00000	169,000	2.59	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		2,285.00000	1,923,000	2.60	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		97.00000	151,000	2.60	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		2,074.00000	1,724,000	2.58	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		125.00000	191,000	2.58	0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.93300	6.74300		2.50	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		1,169.00000	926,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		598.00000	777,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		1,238.00000	986,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		556.00000	727,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		1,102.00000	868,000	2.51	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		641.00000	830,000	2.51	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.17000	7.97200		8.25	0.00	0	1,400.00
R207	On	03/02/2011	Bond Future	8.75	Call		4,779.00000	3,722,000	8.57	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		164.00000	309,000	8.57	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		5,040.00000	3,965,000	8.59	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		138.00000	265,000	8.59	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		4,520.00000	3,484,000	8.55	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	03/02/2011	Bond Future	8.70	Put		193.00000	359,000	8.55	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.26300	8.05600		7.75	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		3,596.00000	2,779,000	7.95	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		993.00000	1,401,000	7.95	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		3,800.00000	2,959,000	7.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		910.00000	1,294,000	7.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		3,396.00000	2,605,000	7.93	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,082.00000	1,516,000	7.93	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.36500	8.14900		8.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		2,855.00000	2,214,000	8.09	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		2,271.00000	2,874,000	8.09	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		3,014.00000	2,351,000	8.11	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		2,142.00000	2,723,000	8.11	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		2,701.00000	2,083,000	8.07	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		2,405.00000	3,031,000	8.07	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.24200	8.06000		9.00	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		4,550.00000	3,564,000	9.36	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		242.00000	419,000	9.36	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		4,816.00000	3,810,000	9.38	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		207.00000	363,000	9.38	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		4,288.00000	3,325,000	9.34	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		284.00000	483,000	9.34	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.32700	8.13700		8.75	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		3,444.00000	2,686,000	8.86	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	8.50	Put		1,194.00000	1,623,000	8.86	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		3,651.00000	2,868,000	8.88	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,096.00000	1,500,000	8.88	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		3,243.00000	2,511,000	8.84	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,298.00000	1,753,000	8.84	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.41800	8.22100		9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		2,865.00000	2,270,000	9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		2,687.00000	3,294,000	9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		3,026.00000	2,409,000	9.02	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		2,541.00000	3,127,000	9.02	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		2,709.00000	2,135,000	8.98	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		2,838.00000	3,467,000	8.98	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.38800	8.21100		14.50	0.00	0	23,687.00
R209	On	03/02/2011	Bond Future	9.00	Call		6,775.00000	5,434,000	15.27	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		284.00000	478,000	15.27	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		7,117.00000	5,754,000	15.31	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		243.00000	415,000	15.31	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		6,432.00000	5,115,000	15.19	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		326.00000	544,000	15.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.44500	8.26300		14.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		4,140.00000	3,219,000	14.44	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,118.00000	2,757,000	14.44	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		4,396.00000	3,442,000	14.47	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		1,957.00000	2,564,000	14.47	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	05/05/2011	Bond Future	8.45	Call		3,890.00000	3,004,000	14.40	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,287.00000	2,962,000	14.40	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.50500	8.31800		14.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		4,722.00000	3,835,000	14.68	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,179.00000	3,877,000	14.68	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		4,958.00000	4,044,000	14.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,000.00000	3,670,000	14.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		4,490.00000	3,631,000	14.64	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,366.00000	4,092,000	14.64	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		13,626.00000	12,178,000	15.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		392.00000	528,000	15.82	0.00	0	0.00
R211	On	03/02/2011	Bond Future			1.68900	1.68500			0.00	0	589.00
R211	On	03/02/2011	Bond Future	2.50	Call		4,616.00000	4,593,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.55	Call		4,892.00000	4,869,000		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		4,340.00000	4,317,000		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			2.38000	2.37800			0.00	0	1,868.00
R212	On	03/02/2011	Bond Future	3.00	Call		5,899.00000	5,880,000		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		6,357.00000	6,337,000		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		5,440.00000	5,420,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/02/2011	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future			8.42400	8.25700			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		2,311.00000	3,766,000		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		1,855.00000	3,309,000		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		2,772.00000	4,226,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.48600	8.31500			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		2,809.00000	4,279,000		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		2,354.00000	3,825,000		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		3,267.00000	4,738,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.55300	8.37700			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		3,331.00000	4,824,000		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		2,879.00000	4,371,000		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		3,787.00000	5,280,000		0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future			13,811.37000	13,905.85000		1.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.00	Call		4,059.00000	3,114,000	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	13500.00	Put		1.00000	0,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.01	Call		4,058.00000	3,114,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.01	Put		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13499.99	Call		4,059.00000	3,114,000	2.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13499.99	Put		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,996.99000	14,100.60000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		5,006.00000	3,972,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		0.00000	2,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		5,006.00000	3,972,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		0.00000	2,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		5,006.00000	3,972,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		0.00000	2,000	2.00	0.00	0	0.00
TRT1	On	03/02/2011	Index Future			341.64500	345.37400			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			346.28000	350.05800			0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future			1.06280	1.06860		13.87	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.00	Call		692.00000	635,000	16.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.00	Put		6.00000	7,000	16.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.05	Call		251.00000	208,000	14.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	1.05	Put		65.00000	80,000	14.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	0.95	Call		1,187.00000	1,130,000	21.00	0.00	0	0.00
YUAN/FO	On	13/12/2010	Foreign Exchange Future	0.95	Put		1.00000	2,000	21.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.07870	1.08690		15.12	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		546.00000	490,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		177.00000	203,000	14.00	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	Call		299.00000	261,000	15.00	0.00	0	0.00
YUAN/FOn 14/03/2011 Foreign Exchange Future	1.10	Put		430.00000	474,000	15.00	0.00	0	0.00
YUAN/FOn 14/03/2011 Foreign Exchange Future	1.00	Call		926.00000	855,000	14.00	0.00	0	0.00
YUAN/FOn 14/03/2011 Foreign Exchange Future	1.00	Put		57.00000	68,000	14.00	0.00	0	0.00
Total for Derivatives :							369,758,735.80	52,642	1,136,665.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	31/03/2021	Spot Bond			7.97000	7.84000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			7.95500	7.81000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			125.04100	125.00635			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			101.84600	101.81865			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.62000	2.62000			0.00	0	0.00
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:										369,758,735.80	52,642	1,136,665.00