



# Daily MTM Report

Daily summary for: 26/11/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 13/12/2010 Foreign Exchange Future			7.11910	7.04650		13.95	221,581,987.50	31,125	273,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Call		0.00000	0,000	44.35	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	15.95	Put		8,904.00000	8,831,000	44.35	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Call		0.00000	0,000	43.53	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	13.95	Put		6,904.00000	6,831,000	43.53	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Call		0.00000	0,000	39.38	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	11.95	Put		4,904.00000	4,831,000	39.38	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Call		0.00000	0,000	32.16	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	9.95	Put		2,904.00000	2,831,000	32.16	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Call		0.00000	1,000	20.25	0.00	0	1,000.00
\$ / R On 13/12/2010 Foreign Exchange Future	7.95	Put		904.00000	832,000	20.25	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Call		145.00000	198,000	14.78	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	6.95	Put		49.00000	29,000	14.78	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Call		1,097.00000	1,169,000	20.53	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	5.95	Put		1.00000	0,000	20.53	0.00	0	0.00
\$ / R On 13/12/2010 Foreign Exchange Future	4.95	Call		2,097.00000	2,169,000	24.84	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	4.95	Put		1.00000	0,000	24.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,097.00000	3,169,000	15.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	15.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	24.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,504.00000	1,431,000	24.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	44.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,954.00000	8,881,000	44.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	43.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,954.00000	6,881,000	43.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	39.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,954.00000	4,881,000	39.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	32.36	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,954.00000	2,881,000	32.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		112.00000	160,000	14.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		66.00000	41,000	14.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,047.00000	1,119,000	20.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		1.00000	0,000	20.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,047.00000	2,119,000	25.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	25.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,047.00000	3,119,000	15.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	15.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	44.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		9,004.00000	8,931,000	44.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	43.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		7,004.00000	6,931,000	43.60	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	39.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		5,004.00000	4,931,000	39.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	32.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		3,004.00000	2,931,000	32.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		0.00000	0,000	20.99	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		1,004.00000	931,000	20.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		84.00000	126,000	14.23	0.00	0	7,034.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		88.00000	57,000	14.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		997.00000	1,069,000	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		1.00000	0,000	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		1,997.00000	2,069,000	25.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	25.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		2,997.00000	3,069,000	15.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	15.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	44.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		9,054.00000	8,981,000	44.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	43.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		7,054.00000	6,981,000	43.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	39.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		5,054.00000	4,981,000	39.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	32.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		3,054.00000	2,981,000	32.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		0.00000	0,000	21.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		1,054.00000	981,000	21.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		64.00000	95,000	13.95	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		118.00000	76,000	13.95	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		947.00000	1,019,000	19.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		1.00000	0,000	19.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		1,947.00000	2,019,000	26.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	26.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		2,947.00000	3,019,000	15.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	15.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		0.00000	0,000	20.62	0.00	0	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		954.00000	881,000	20.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	44.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		9,104.00000	9,031,000	44.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	43.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		7,104.00000	7,031,000	43.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	39.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		5,104.00000	5,031,000	39.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	32.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		3,104.00000	3,031,000	32.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		0.00000	0,000	21.73	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		1,104.00000	1,031,000	21.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		49.00000	73,000	14.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		153.00000	104,000	14.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		897.00000	969,000	19.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		1.00000	0,000	19.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		1,897.00000	1,969,000	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	26.12	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		2,897.00000	2,969,000	16.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	16.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	44.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		9,154.00000	9,081,000	44.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	43.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		7,154.00000	7,081,000	43.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	40.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		5,154.00000	5,081,000	40.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	33.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		3,154.00000	3,081,000	33.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		0.00000	0,000	22.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		1,154.00000	1,081,000	22.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		36.00000	56,000	14.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		190.00000	137,000	14.69	0.00	0	3,500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		847.00000	919,000	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		1.00000	0,000	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		1,847.00000	1,919,000	25.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	25.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		2,847.00000	2,919,000	16.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	16.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	44.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		9,204.00000	9,131,000	44.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	43.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		7,204.00000	7,131,000	43.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	40.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		5,204.00000	5,131,000	40.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	33.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		3,204.00000	3,131,000	33.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		0.00000	0,000	22.47	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		1,204.00000	1,131,000	22.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		27.00000	42,000	15.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		231.00000	173,000	15.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		797.00000	869,000	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		1.00000	0,000	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		1,797.00000	1,869,000	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		2,797.00000	2,869,000	17.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	17.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	44.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,404.00000	9,331,000	44.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	43.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,404.00000	7,331,000	43.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	40.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,404.00000	5,331,000	40.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	34.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,404.00000	3,331,000	34.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	23.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,404.00000	1,331,000	23.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		8.00000	13,000	16.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		412.00000	344,000	16.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		597.00000	669,000	17.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		1.00000	0,000	17.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,597.00000	1,669,000	24.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		1.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,597.00000	2,669,000	19.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	19.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	44.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		9,354.00000	9,281,000	44.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	43.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		7,354.00000	7,281,000	43.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	40.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		5,354.00000	5,281,000	40.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	33.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		3,354.00000	3,281,000	33.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	23.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,354.00000	1,281,000	23.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		11.00000	17,000	16.18	0.00	0	13,307.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		365.00000	298,000	16.18	2,384,000.00	8,000	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		647.00000	719,000	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		1.00000	0,000	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		1,647.00000	1,719,000	24.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		1.00000	0,000	24.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		2,647.00000	2,719,000	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	25.07	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		1,554.00000	1,481,000	25.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	44.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,454.00000	9,381,000	44.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	43.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,454.00000	7,381,000	43.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	41.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,454.00000	5,381,000	41.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	34.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,454.00000	3,381,000	34.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	24.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,454.00000	1,381,000	24.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		6.00000	9,000	16.92	0.00	0	33,300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		460.00000	390,000	16.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		548.00000	620,000	17.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		2.00000	1,000	17.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,547.00000	1,619,000	23.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		1.00000	0,000	23.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,547.00000	2,619,000	19.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	19.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		0.00000	0,000	22.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		1,254.00000	1,181,000	22.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	44.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,804.00000	8,731,000	44.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	43.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,804.00000	6,731,000	43.46	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	39.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,804.00000	4,731,000	39.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	31.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,804.00000	2,731,000	31.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1.00000	1,000	19.51	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		805.00000	732,000	19.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		221.00000	283,000	15.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		25.00000	14,000	15.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,197.00000	1,269,000	21.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		1.00000	0,000	21.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,197.00000	2,269,000	23.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	23.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,197.00000	3,269,000	15.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	15.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	44.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,854.00000	8,781,000	44.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	43.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,854.00000	6,781,000	43.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	39.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,854.00000	4,781,000	39.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	31.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,854.00000	2,781,000	31.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1.00000	1,000	19.88	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		855.00000	782,000	19.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		181.00000	239,000	15.06	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		35.00000	20,000	15.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,147.00000	1,219,000	20.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		1.00000	0,000	20.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,147.00000	2,219,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,147.00000	3,219,000	15.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	15.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	44.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		9,254.00000	9,181,000	44.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	43.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		7,254.00000	7,181,000	43.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	40.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		5,254.00000	5,181,000	40.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	33.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		3,254.00000	3,181,000	33.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		20.00000	31,000	15.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		274.00000	212,000	15.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		747.00000	819,000	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		1.00000	0,000	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		1,747.00000	1,819,000	25.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		1.00000	0,000	25.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		2,747.00000	2,819,000	17.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	17.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	44.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		9,304.00000	9,231,000	44.35	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	43.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		7,304.00000	7,231,000	43.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	40.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		5,304.00000	5,231,000	40.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	33.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		3,304.00000	3,231,000	33.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		0.00000	0,000	23.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,304.00000	1,231,000	23.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		15.00000	23,000	15.81	0.00	0	2,040.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		319.00000	254,000	15.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		697.00000	769,000	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		1.00000	0,000	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		1,697.00000	1,769,000	24.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		1.00000	0,000	24.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		2,697.00000	2,769,000	18.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	18.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	44.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		8,004.00000	7,931,000	44.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	42.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		6,004.00000	5,931,000	42.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	36.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		4,004.00000	3,931,000	36.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	28.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		2,004.00000	1,931,000	28.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		3,997.00000	4,069,000	16.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		1.00000	0,000	16.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		2,054.00000	1,981,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	28.77	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	30.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,454.00000	2,381,000	30.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	29.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		2,154.00000	2,081,000	29.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	30.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,504.00000	2,431,000	30.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		1.00000	1,000	19.14	0.00	0	2,423.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		755.00000	682,000	19.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,854.00000	1,781,000	27.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	27.29	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		557.00000	486,000	17.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		3.00000	5,000	17.66	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,754.00000	1,681,000	26.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	26.55	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		2.00000	3,000	18.40	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		656.00000	584,000	18.40	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,954.00000	1,881,000	28.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	28.03	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		508.00000	438,000	17.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		4.00000	7,000	17.29	0.00	0	6,534.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.21470	7.14020		14.82	24,089,883.30	3,339	71,650.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		50.00000	59,000	18.37	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		910.00000	844,000	18.37	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		46.00000	55,000	18.59	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		956.00000	890,000	18.59	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		54.00000	64,000	18.15	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		864.00000	799,000	18.15	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,384.00000	1,313,000	20.58	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		24.00000	28,000	20.58	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,361.00000	3,286,000	25.13	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		1.00000	1,000	25.13	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		329.00000	285,000	15.26	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		169.00000	200,000	15.26	0.00	0	33,350.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,287.00000	1,217,000	20.14	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		27.00000	32,000	20.14	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		477.00000	425,000	16.15	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		117.00000	140,000	16.15	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		517.00000	463,000	16.37	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		107.00000	128,000	16.37	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		558.00000	502,000	16.59	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		98.00000	117,000	16.59	300,807.00	2,571	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		295.00000	254,000	15.04	762,000.00	3,000	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		185.00000	219,000	15.04	0.00	0	7,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		208.00000	178,000	14.89	534,000.00	3,000	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		248.00000	293,000	14.89	0.00	0	4,780.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		401.00000	352,000	15.71	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		141.00000	167,000	15.71	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		233.00000	200,000	14.85	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		223.00000	265,000	14.85	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		364.00000	318,000	15.48	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		154.00000	183,000	15.48	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		0.00000	239,000	14.82	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		0.00000	224,000	14.82	575,904.00	2,571	2,571.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.30530	7.22980		15.08	11,922,249.60	1,632	19,151.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		241.00000	272,000	15.62	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		461.00000	417,000	15.62	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		226.00000	256,000	15.80	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		496.00000	451,000	15.80	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		256.00000	289,000	15.44	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		426.00000	384,000	15.44	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		640.00000	702,000	15.06	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		110.00000	97,000	15.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.40190	7.32360		15.14	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		202.00000	220,000	17.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		928.00000	868,000	17.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		193.00000	211,000	17.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		969.00000	909,000	17.28	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		211.00000	230,000	16.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		887.00000	828,000	16.98	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.50030	7.42110		15.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		504.00000	551,000	15.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		433.00000	401,000	15.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		480.00000	526,000	15.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		459.00000	426,000	15.50	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		528.00000	576,000	15.44	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		407.00000	376,000	15.44	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.43070	9.35730		19.41	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,669.00000	1,709,000	19.20	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,512.00000	1,478,000	19.20	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,652.00000	1,691,000	19.24	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,545.00000	1,510,000	19.24	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,688.00000	1,728,000	19.16	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,481.00000	1,447,000	19.16	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future				7.11910	7.04650		13.95	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.00	Call			11,247.00000	16,021,000	14.51	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.00	Put			6,597.00000	4,111,000	14.51	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.05	Call			8,419.00000	12,568,000	14.23	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	7.05	Put			8,769.00000	5,658,000	14.23	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	6.95	Call			14,506.00000	19,835,000	14.78	0.00	0	0.00
\$ / R M/On	13/12/2010	Foreign Exchange Future	6.95	Put			4,856.00000	2,925,000	14.78	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future				7.21470	7.14020		14.82	0.00	0	50.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call			30,383.00000	35,363,000	14.95	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put			16,363.00000	13,893,000	14.95	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call			27,501.00000	32,249,000	14.92	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put			18,481.00000	15,779,000	14.92	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call			33,435.00000	38,639,000	14.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		14,415.00000	12,169,000	14.99	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future			11.12580	11.11120		12.36	378,277.20	34	21,803.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.90	Call		7.00000	6,000	17.12	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.90	Put		796.00000	780,000	17.12	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.85	Put		747.00000	731,000	16.83	0.00	0	0.00
£ / R	On 13/12/2010	Foreign Exchange Future	11.85	Call		8.00000	7,000	16.83	0.00	0	50.00
£ / R	On 14/03/2011	Foreign Exchange Future			11.26870	11.25160		13.66	676,122.00	60	20,680.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Call		165.00000	165,000	14.86	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.80	Put		713.00000	696,000	14.86	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Call		154.00000	154,000	14.97	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.85	Put		752.00000	735,000	14.97	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Call		176.00000	177,000	14.76	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.75	Put		674.00000	658,000	14.76	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Put		460.00000	445,000	14.10	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	11.45	Call		262.00000	264,000	14.10	0.00	0	870.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Put		1,359.00000	1,341,000	16.51	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.55	Call		61.00000	60,000	16.51	0.00	0	870.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Put		874.00000	857,000	15.30	0.00	0	0.00
£ / R	On 14/03/2011	Foreign Exchange Future	12.00	Call		126.00000	126,000	15.30	0.00	0	150.00
£ / R	On 13/06/2011	Foreign Exchange Future			11.40280	11.38580		13.99	0.00	0	1,901.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		314.00000	315,000	14.83	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		778.00000	762,000	14.83	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		300.00000	301,000	14.93	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Put		814.00000	798,000	14.93	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	13/06/2011	Foreign Exchange Future	11.80	Call		328.00000	330,000	14.74	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		742.00000	727,000	14.74	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08470	0.08430		17.88	4,235.00	50	988.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		85.00000	94,000	20.41	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		255.00000	224,000	20.41	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		1.00000	1,000	23.97	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,171.00000	1,131,000	23.97	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		831.00000	871,000	20.47	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		1.00000	1,000	20.47	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08600	0.08550		20.78	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		306.00000	326,000	19.90	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		456.00000	426,000	19.90	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		95.00000	102,000	22.95	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,245.00000	1,202,000	22.95	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		905.00000	948,000	17.61	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		55.00000	48,000	17.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.43370	9.40300		11.24	18,886,267.40	2,002	10,462.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,797.00000	10,766,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,797.00000	8,766,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	36.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,797.00000	6,766,000	36.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	31.89	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	14.20	Put		4,797.00000	4,766,000	31.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	25.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,797.00000	2,766,000	25.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	21.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,797.00000	1,766,000	21.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		2.00000	1,000	15.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		799.00000	767,000	15.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		234.00000	262,000	13.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		31.00000	28,000	13.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,203.00000	1,234,000	20.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	20.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	24.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,647.00000	2,616,000	24.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,847.00000	10,816,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,847.00000	8,816,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	36.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,847.00000	6,816,000	36.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	32.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,847.00000	4,816,000	32.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	25.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,847.00000	2,816,000	25.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	21.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,847.00000	1,816,000	21.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1.00000	1,000	15.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		848.00000	817,000	15.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		193.00000	220,000	12.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		40.00000	36,000	12.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,153.00000	1,184,000	20.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	20.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,547.00000	11,516,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,547.00000	9,516,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	36.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,547.00000	7,516,000	36.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	34.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,547.00000	5,516,000	34.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	28.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,547.00000	3,516,000	28.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	24.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,547.00000	2,516,000	24.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	19.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,547.00000	1,516,000	19.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		5.00000	5,000	14.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		552.00000	521,000	14.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		460.00000	491,000	15.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		7.00000	7,000	15.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	36.98	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	13/12/2010	Foreign Exchange Future	20.85	Put		11,447.00000	11,416,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,447.00000	9,416,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	36.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,447.00000	7,416,000	36.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	33.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,447.00000	5,416,000	33.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	27.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,447.00000	3,416,000	27.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	24.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,447.00000	2,416,000	24.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	19.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,447.00000	1,416,000	19.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		9.00000	9,000	13.57	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		456.00000	425,000	13.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		557.00000	588,000	16.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		4.00000	4,000	16.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,597.00000	10,566,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,597.00000	8,566,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	35.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,597.00000	6,566,000	35.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	31.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,597.00000	4,566,000	31.32	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	12.00	Call		0.00000	0,000	24.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,597.00000	2,566,000	24.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	20.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,597.00000	1,566,000	20.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		4.00000	4,000	14.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		601.00000	570,000	14.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		413.00000	443,000	14.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		10.00000	9,000	14.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,403.00000	1,434,000	21.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	21.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,697.00000	10,666,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,697.00000	8,666,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	35.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,697.00000	6,666,000	35.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	31.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,697.00000	4,666,000	31.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	25.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,697.00000	2,666,000	25.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	20.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,697.00000	1,666,000	20.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		3.00000	2,000	15.03	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		700.00000	668,000	15.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		320.00000	350,000	14.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		17.00000	16,000	14.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,303.00000	1,334,000	20.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	20.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,997.00000	10,966,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,997.00000	8,966,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	36.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,997.00000	6,966,000	36.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	32.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,997.00000	4,966,000	32.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	26.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,997.00000	2,966,000	26.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	22.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,997.00000	1,966,000	22.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1.00000	0,000	16.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		998.00000	966,000	16.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		92.00000	112,000	11.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		89.00000	78,000	11.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,003.00000	1,034,000	19.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	19.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		11,147.00000	11,116,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		9,147.00000	9,116,000	36.98	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	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	36.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		7,147.00000	7,116,000	36.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	32.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		5,147.00000	5,116,000	32.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	26.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,147.00000	3,116,000	26.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	23.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,147.00000	2,116,000	23.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	17.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,147.00000	1,116,000	17.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		43.00000	49,000	11.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		190.00000	165,000	11.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		854.00000	884,000	18.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1.00000	0,000	18.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,447.00000	10,416,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,447.00000	8,416,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	35.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,447.00000	6,416,000	35.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	30.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,447.00000	4,416,000	30.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,553.00000	1,584,000	21.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	21.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	36.98	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	13/12/2010	Foreign Exchange Future	19.90	Put		10,497.00000	10,466,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,497.00000	8,466,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	35.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,497.00000	6,466,000	35.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	31.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,497.00000	4,466,000	31.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	24.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,497.00000	2,466,000	24.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	19.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,497.00000	1,466,000	19.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		7.00000	7,000	13.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		504.00000	473,000	13.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		508.00000	539,000	15.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		5.00000	5,000	15.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,503.00000	1,534,000	21.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	21.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,547.00000	10,516,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,547.00000	8,516,000	36.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	35.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,547.00000	6,516,000	35.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	31.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,547.00000	4,516,000	31.18	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,453.00000	1,484,000	21.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	21.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		898.00000	867,000	16.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		1.00000	1,000	16.20	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		33.00000	37,000	12.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		230.00000	203,000	12.11	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		156.00000	181,000	12.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		53.00000	47,000	12.44	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.55530	9.52150		12.60	13,396,530.60	1,402	13,076.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		162.00000	175,000	13.38	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		441.00000	420,000	13.38	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		149.00000	161,000	13.53	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		478.00000	456,000	13.53	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		176.00000	190,000	13.22	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		405.00000	385,000	13.22	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		245.00000	234,000	12.62	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		266.00000	289,000	12.62	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		940.00000	911,000	15.24	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		61.00000	66,000	15.24	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,031.00000	1,001,000	15.55	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		52.00000	56,000	15.55	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		677.00000	652,000	14.31	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		98.00000	107,000	14.31	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		0.00000	243,000	12.76	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		0.00000	288,000	12.76	864,000.00	3,000	3,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Future			9.67110	9.63440		12.90	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		305.00000	321,000	13.32	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		471.00000	450,000	13.32	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		288.00000	304,000	13.46	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		504.00000	483,000	13.46	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		322.00000	339,000	13.18	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		438.00000	418,000	13.18	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			369.49100	374.04700			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			341.31300	345.04800			273,050,400.00	80	1,132.00
ALBI	On	05/05/2011	Index Future			346.34800	350.08300			6,926,960.00	2	2.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.82820	6.89570		10.81	0.00	0	15,400.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		63.00000	38,000	11.47	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		67.00000	110,000	11.47	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		97.00000	147,000	11.81	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		43.00000	25,000	11.81	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.88370	6.90700		10.62	688,370.00	100	1,134.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		299.00000	283,000	11.93	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		92.00000	99,000	11.93	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		262.00000	247,000	11.60	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		105.00000	113,000	11.60	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		338.00000	320,000	12.25	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		81.00000	86,000	12.25	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.89100	6.91330		10.78	0.00	0	70.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		394.00000	379,000	12.00	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		131.00000	138,000	12.00	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		358.00000	343,000	11.75	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		145.00000	152,000	11.75	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		432.00000	416,000	12.24	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		119.00000	125,000	12.24	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			6.89680	6.91470		10.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		440.00000	428,000	11.82	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		175.00000	181,000	11.82	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		405.00000	394,000	11.63	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		190.00000	197,000	11.63	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		477.00000	464,000	12.02	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		162.00000	167,000	12.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.43320	7.46960		12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		923.00000	902,000	12.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		753.00000	769,000	12.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		901.00000	881,000	12.69	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		781.00000	798,000	12.69	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		945.00000	923,000	12.63	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		725.00000	740,000	12.63	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			6.98020	6.97270		10.20	0.00	0	400.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		0.00000	0,000	14.94	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		727.00000	720,000	14.94	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		0.00000	0,000	15.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		777.00000	770,000	15.28	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		0.00000	0,000	14.60	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		677.00000	670,000	14.60	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.06720	7.05070		11.11	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		166.00000	179,000	11.11	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		165.00000	162,000	11.11	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		146.00000	157,000	11.28	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		195.00000	190,000	11.28	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		195.00000	208,000	11.29	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		144.00000	141,000	11.29	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future			7.10490	7.04660		13.92	0.00	0	469.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Call		86.00000	117,000	14.23	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.05	Put		89.00000	62,000	14.23	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Call		67.00000	88,000	13.92	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.10	Put		120.00000	83,000	13.92	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Call		115.00000	150,000	14.54	0.00	0	0.00
CHF / ROn	13/12/2010	Foreign Exchange Future	7.00	Put		68.00000	45,000	14.54	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.20890	7.14820		14.64	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		188.00000	212,000	14.79	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		290.00000	253,000	14.79	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		171.00000	192,000	14.95	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		323.00000	283,000	14.95	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		208.00000	233,000	14.64	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		260.00000	224,000	14.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1	On	03/02/2011	Index Future			152.09900	153.20100			0.00	0	2.00
CRD1	On	05/05/2011	Index Future			154.16300	155.28000			0.00	0	0.00
GOVI	On	03/02/2011	GOVI			342.24500	345.90900			0.00	0	203.00
GOVI	On	03/02/2011	GOVI	343.00	Call		29,090.00000	0,000		0.00	0	0.00
GOVI	On	03/02/2011	GOVI	343.00	Put		0.00000	7,550,000		0.00	0	0.00
GOVI	On	03/02/2011	GOVI	343.01	Call		28,990.00000	0,000		0.00	0	0.00
GOVI	On	03/02/2011	GOVI	343.01	Put		0.00000	7,650,000		0.00	0	0.00
GOVI	On	03/02/2011	GOVI	342.99	Call		29,190.00000	0,000		0.00	0	0.00
GOVI	On	03/02/2011	GOVI	342.99	Put		0.00000	7,450,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI			347.29300	350.95700			0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Call		19,570.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Put		0.00000	17,070,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Call		19,470.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Put		0.00000	17,170,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Call		19,670.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Put		0.00000	16,970,000		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			150.08900	150.08900			0.00	0	0.00
IGOV	On	05/05/2011	Index Future			152.27900	152.27900			0.00	0	0.00
IGOV	On	04/08/2011	Index Future			154.47500	154.47500			0.00	0	0.00
ILBI	On	03/02/2011	Index Future			403.93200	405.72000			0.00	0	370.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5.53800	5.53200			0.00	0	7,600.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			5.51500	5.47300			0.00	0	5,000.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			5.52300	5.46000			0.00	0	2,500.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.53100	5.46100			0.00	0	5,500.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.53100	5.46100			0.00	0	0.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.53900	5.46900			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.56100	5.49100			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.71900	5.64800			0.00	0	13,900.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.96600	5.88000			0.00	0	5,200.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.16800	6.08000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.41100	6.32700			0.00	0	100.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			6.60400	6.51400			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTH1	On	03/02/2011	Index Future			335.91800	340.03600			0.00	0	3.00
OTH1	On	05/05/2011	Index Future			340.86900	344.99700			0.00	0	0.00
R157	On	03/02/2011	Bond Future			7.82900	7.28300		4.00	114,779,976.00	904	7,070.00
R157	On	03/02/2011	Bond Future	7.90	Call		2,824.00000	1,068,000	4.13	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		141.00000	763,000	4.13	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		3,014.00000	1,192,000	4.14	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		117.00000	673,000	4.14	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		2,637.00000	952,000	4.12	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		168.00000	862,000	4.12	0.00	0	0.00
R157	On	05/05/2011	Bond Future			8.41700	7.38500		3.75	0.00	0	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,153.00000	327,000	3.84	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		645.00000	3,022,000	3.84	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,297.00000	369,000	3.85	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		584.00000	2,860,000	3.85	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,014.00000	288,000	3.83	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		711.00000	3,189,000	3.83	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		1,879.00000	253,000	3.82	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		782.00000	3,359,000	3.82	0.00	0	0.00
R157	On	04/08/2011	Bond Future			9.08900	7.50300		3.75	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		1,580.00000	100,000	3.79	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,592.00000	6,125,000	3.79	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		1,682.00000	113,000	3.80	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,498.00000	5,942,000	3.80	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		1,482.00000	88,000	3.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.45	Put		1,690.00000	6,309,000	3.78	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.63900	8.34400		11.00	0.00	0	23,685.00
R186	On	03/02/2011	Bond Future	9.00	Call		6,681.00000	4,383,000	11.57	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		447.00000	1,014,000	11.57	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		7,074.00000	4,718,000	11.60	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		385.00000	893,000	11.60	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		6,294.00000	4,060,000	11.54	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		518.00000	1,149,000	11.54	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		6,524.00000	9,093,000	10.71	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		434.00000	138,000	10.71	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.90900	8.41900		10.50	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		5,233.00000	2,670,000	10.76	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,083.00000	4,140,000	10.76	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		5,538.00000	2,877,000	10.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,923.00000	3,881,000	10.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		4,935.00000	2,472,000	10.73	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,253.00000	4,409,000	10.73	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		5,891.00000	9,419,000	10.37	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		1,719.00000	628,000	10.37	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			9.19400	8.49900		11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		3,261.00000	1,218,000	11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		5,668.00000	9,982,000	11.00	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		3,469.00000	1,323,000	11.03	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		5,387.00000	9,598,000	11.03	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future	8.20	Call		3,061.00000	1,120,000	10.98	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		5,960.00000	10,376,000	10.98	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.62100	7.05300		3.50	1,573,218.60	15	624.00
R201	On	03/02/2011	Bond Future	8.00	Call		3,224.00000	1,483,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		19.00000	215,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		3,386.00000	1,614,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		15.00000	180,000	3.68	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		3,063.00000	1,356,000	3.67	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		24.00000	254,000	3.67	0.00	0	0.00
R201	On	05/05/2011	Bond Future			8.25100	7.14800		3.25	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,214.00000	357,000	3.37	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		288.00000	1,926,000	3.37	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,341.00000	400,000	3.38	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		258.00000	1,811,000	3.38	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		2,090.00000	317,000	3.36	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		323.00000	2,045,000	3.36	0.00	0	0.00
R201	On	04/08/2011	Bond Future			8.98500	7.26300		3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		1,118.00000	37,000	3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,157.00000	5,117,000	3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		1,209.00000	45,000	3.30	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,097.00000	4,974,000	3.30	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		1,043.00000	32,000	3.24	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,233.00000	5,263,000	3.24	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.40300	0.27600			13,358,656.00	80	3,240.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/02/2011	Bond Future	3.05	Call		63,630.00000	59,846,000		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		64,477.00000	60,693,000		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		62,775.00000	58,990,000		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			0.40900	0.19600			0.00	0	6,500.00
R202	On	05/05/2011	Bond Future	2.05	Call		46,629.00000	40,318,000		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		47,657.00000	41,346,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Call		45,591.00000	39,280,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	1,000		0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.40200	7.94700		6.25	0.00	0	1,407.00
R203	On	03/02/2011	Bond Future	8.50	Call		3,047.00000	1,409,000	6.48	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		271.00000	924,000	6.48	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		3,255.00000	1,554,000	6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		232.00000	823,000	6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		2,845.00000	1,272,000	6.47	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		316.00000	1,034,000	6.47	0.00	0	0.00
R203	On	05/05/2011	Bond Future			8.83700	8.05000		6.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		2,193.00000	590,000	6.15	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,214.00000	3,397,000	6.15	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		2,342.00000	653,000	6.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.30	Put		1,120.00000	3,217,000	6.16	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		2,049.00000	531,000	6.13	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,313.00000	3,582,000	6.13	0.00	0	0.00
R203	On	04/08/2011	Bond Future			9.31500	8.16500		6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		1,701.00000	282,000	6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		2,487.00000	6,343,000	6.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,811.00000	312,000	6.01	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,358.00000	6,134,000	6.01	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		1,595.00000	255,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,621.00000	6,556,000	5.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.51300	8.10000		7.25	0.00	0	1,926.00
R204	On	03/02/2011	Bond Future	8.50	Call		2,731.00000	1,247,000	7.53	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		478.00000	1,319,000	7.53	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,945.00000	1,389,000	7.55	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		415.00000	1,184,000	7.55	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		2,524.00000	1,114,000	7.51	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		549.00000	1,464,000	7.51	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.89900	8.19800		6.75	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		2,799.00000	942,000	6.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,142.00000	3,078,000	6.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		2,977.00000	1,034,000	6.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,049.00000	2,899,000	6.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		2,627.00000	857,000	6.90	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,242.00000	3,265,000	6.90	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	04/08/2011	Bond Future			9.31800	8.30700		7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		1,587.00000	304,000	7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		3,254.00000	7,218,000	7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		1,697.00000	337,000	7.02	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		3,090.00000	6,977,000	7.02	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		1,481.00000	274,000	6.98	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		3,422.00000	7,462,000	6.98	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.35900	6.73400		2.75	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		3,297.00000	1,707,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		2.00000	56,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,424.00000	1,823,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		2.00000	44,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		3,170.00000	1,593,000	2.89	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		3.00000	69,000	2.89	0.00	0	0.00
R206	On	05/05/2011	Bond Future			8.13700	6.82700		2.50	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,799.00000	186,000	2.59	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		173.00000	1,695,000	2.59	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,899.00000	211,000	2.60	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		154.00000	1,601,000	2.60	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,701.00000	163,000	2.58	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		195.00000	1,792,000	2.58	0.00	0	0.00
R206	On	04/08/2011	Bond Future			9.09800	6.94500		2.50	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		910.00000	11,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		788.00000	4,527,000	2.52	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	04/08/2011	Bond Future	7.05	Call		970.00000	13,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		737.00000	4,418,000	2.52	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		853.00000	9,000	2.51	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		842.00000	4,636,000	2.51	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.55900	8.18000		8.25	0.00	0	1,400.00
R207	On	03/02/2011	Bond Future	8.75	Call		3,666.00000	1,989,000	8.57	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		313.00000	883,000	8.57	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		3,908.00000	2,175,000	8.59	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		269.00000	782,000	8.59	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		3,428.00000	1,812,000	8.55	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		363.00000	994,000	8.55	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.90700	8.27300		7.75	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		2,737.00000	1,023,000	7.95	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,418.00000	3,330,000	7.95	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		2,916.00000	1,119,000	7.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,309.00000	3,139,000	7.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		2,564.00000	932,000	7.93	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,533.00000	3,528,000	7.93	0.00	0	0.00
R207	On	04/08/2011	Bond Future			9.28400	8.37500		8.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		2,182.00000	582,000	8.09	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		2,899.00000	6,307,000	8.09	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		2,318.00000	636,000	8.11	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		2,747.00000	6,074,000	8.11	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		2,052.00000	532,000	8.07	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	04/08/2011	Bond Future	8.20	Put		3,057.00000	6,546,000	8.07	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.61300	8.24200		9.00	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		3,557.00000	1,909,000	9.36	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		412.00000	1,075,000	9.36	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		3,803.00000	2,093,000	9.38	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		356.00000	957,000	9.38	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		3,317.00000	1,734,000	9.34	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		475.00000	1,203,000	9.34	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.92900	8.32600		8.75	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		2,684.00000	1,022,000	8.86	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,614.00000	3,590,000	8.86	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		2,866.00000	1,122,000	8.88	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,492.00000	3,386,000	8.88	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		2,508.00000	930,000	8.84	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,744.00000	3,804,000	8.84	0.00	0	0.00
R208	On	04/08/2011	Bond Future			9.26600	8.41700		9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		2,267.00000	679,000	9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		3,285.00000	6,652,000	9.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		2,406.00000	739,000	9.02	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		3,118.00000	6,406,000	9.02	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		2,132.00000	623,000	8.98	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		3,458.00000	6,904,000	8.98	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.63900	8.37200		14.50	0.00	0	23,687.00
R209	On	03/02/2011	Bond Future	9.00	Call		5,540.00000	3,767,000	15.27	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	03/02/2011	Bond Future	9.00	Put		447.00000	907,000	15.27	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		5,863.00000	4,045,000	15.31	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		388.00000	803,000	15.31	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		5,217.00000	3,493,000	15.19	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		509.00000	1,019,000	15.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.84300	8.42800		14.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		3,288.00000	1,720,000	14.44	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,682.00000	4,503,000	14.44	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		3,514.00000	1,870,000	14.47	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,492.00000	4,237,000	14.47	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		3,070.00000	1,577,000	14.40	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,884.00000	4,780,000	14.40	0.00	0	0.00
R209	On	04/08/2011	Bond Future			9.05600	8.48800		14.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		3,902.00000	1,930,000	14.68	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,802.00000	6,355,000	14.68	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		4,114.00000	2,065,000	14.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,598.00000	6,074,000	14.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		3,695.00000	1,801,000	14.64	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,014.00000	6,645,000	14.64	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		12,302.00000	8,425,000	15.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		510.00000	1,158,000	15.82	0.00	0	0.00
R211	On	03/02/2011	Bond Future			1.89300	1.69100			0.00	0	589.00
R211	On	03/02/2011	Bond Future	2.50	Call		4,581.00000	3,416,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/02/2011	Bond Future	2.55	Call		4,857.00000	3,691,000		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		4,305.00000	3,139,000		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			2.52500	2.40600			0.00	0	1,868.00
R212	On	03/02/2011	Bond Future	3.00	Call		5,625.00000	4,469,000		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		6,083.00000	4,927,000		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		5,166.00000	4,009,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Put		1.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future			8.68200	8.41300			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		3,671.00000	5,943,000		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		3,215.00000	5,486,000		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		4,132.00000	6,403,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.90400	8.47500			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		4,186.00000	7,721,000		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		3,731.00000	7,266,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/05/2011	Bond Future	7.95	Put		4,644.00000	8,179,000	0.00	0	0.00
R213	On	04/08/2011	Bond Future			9.14000	8.54100		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		4,724.00000	9,533,000	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		4,271.00000	9,080,000	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		5,180.00000	9,989,000	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future			13,804.13000	13,731.07000	1.00	0.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.00	Call		2,311.00000	3,041,000	2.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.00	Put		0.00000	0,000	2.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.01	Call		2,311.00000	3,041,000	2.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13500.01	Put		0.00000	0,000	2.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13499.99	Call		2,311.00000	3,041,000	2.00	0	0.00
RAIN	On	13/12/2010	Foreign Exchange Future	13499.99	Put		0.00000	0,000	2.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,992.56000	13,916.62000	1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		3,176.00000	3,928,000	2.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		10.00000	2,000	2.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		3,176.00000	3,928,000	2.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		10.00000	3,000	2.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		3,176.00000	3,928,000	2.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		10.00000	2,000	2.00	0	0.00
TRT1	On	03/02/2011	Index Future			337.97200	341.61800		0.00	0	100.00
TRT1	On	05/05/2011	Index Future			342.55900	346.25400		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	13/12/2010	Foreign Exchange Future			1.06720	1.05940		13.80	0.00	0	0.00
YUAN/FO	13/12/2010	Foreign Exchange Future	1.00	Call		602.00000	678,000	17.00	0.00	0	0.00
YUAN/FO	13/12/2010	Foreign Exchange Future	1.00	Put		8.00000	6,000	17.00	0.00	0	0.00
YUAN/FO	13/12/2010	Foreign Exchange Future	1.05	Call		183.00000	232,000	14.00	0.00	0	0.00
YUAN/FO	13/12/2010	Foreign Exchange Future	1.05	Put		89.00000	60,000	14.00	0.00	0	0.00
YUAN/FO	13/12/2010	Foreign Exchange Future	0.95	Call		1,096.00000	1,173,000	22.00	0.00	0	0.00
YUAN/FO	13/12/2010	Foreign Exchange Future	0.95	Put		2.00000	1,000	22.00	0.00	0	0.00
YUAN/FO	14/03/2011	Foreign Exchange Future			1.08270	1.07550		15.29	0.00	0	0.00
YUAN/FO	14/03/2011	Foreign Exchange Future	1.05	Call		468.00000	513,000	14.00	0.00	0	0.00
YUAN/FO	14/03/2011	Foreign Exchange Future	1.05	Put		213.00000	186,000	14.00	0.00	0	0.00
YUAN/FO	14/03/2011	Foreign Exchange Future	1.10	Call		246.00000	275,000	15.00	0.00	0	0.00
YUAN/FO	14/03/2011	Foreign Exchange Future	1.10	Put		491.00000	448,000	15.00	0.00	0	0.00
YUAN/FO	14/03/2011	Foreign Exchange Future	1.00	Call		827.00000	888,000	14.00	0.00	0	0.00
YUAN/FO	14/03/2011	Foreign Exchange Future	1.00	Put		72.00000	61,000	14.00	0.00	0	0.00

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**Total for Derivatives :** **706,733,844.20**      **62,967**      **1,165,074.00**

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**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		5.99000	5.78000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond		7.42000	7.21000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond		8.44500	8.29000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond		210.81270	211.02859			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Spot Bond			227.46520	228.09414			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.20000	6.99000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.62000	2.55000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.09000	7.87000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.24000	8.03000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.85500	6.68000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.31000	8.11500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.38500	8.18000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.49000	8.33000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			125.99715	127.73925			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.12000	2.12000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.62500	2.62500			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.00000	8.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>										<b>706,733,844.20</b>	<b>62,967</b>	<b>1,165,074.00</b>